

Entity	Deal Name	Customer	Tranche	B/S	Trade Date	Curr Code	Status
LCPI	NORTHWEST AIRLINES \$1.0508N 08-24-06	Courage Capital Mgmt		S	7/4/2008	USD	Assumed
LCPI	NORTHWEST AIRLINES \$1.0508N 08-21-06	ELLIOTT ASSOCIATES (MASTER) KENSINGTON INTERNATIONAL LTD		S	9/11/2008	USD	Assumed
LCPI ²	NORTHWEST AIRLINES \$1.0508N 08-21-06	SPRINGFIELD ASSOCIATES, LLC		S	9/11/2008	USD	Assumed
LCPI	NORTHWEST AIRLINES \$1.0508N 08-21-06	GOLDMAN SACHS CREDIT PARTNER		S	9/11/2008	USD	Assumed
LCPI	NRG ENERGY, INC. (2ND A&R 6/8/07)	CYPRESS TREE INVESTMENTS, L.P. CYPRESS TREE INTERNATIONAL LOAN HOLDING COMPANY LIMITED		S	9/11/2008	USD	Assumed
LCPI	NRG (NORTEK) HOLDINGS, INC. (PM)	THE CREDIT PARTNERS, L.P. THE NORTEK (LUXEMBOURG) S.A.R.L.		S	8/4/2008	USD	Assumed
LCPI	PENN NATL GAMING, INC. 10/03/05	DEUTSCHE BANK TRUST CO AMERICA		S	7/10/2008	USD	Assumed
LCPI	PENN NATL GAMING, INC. 10/03/05	WACHOVIA BANK		S	7/18/2008	USD	Assumed
LCPI	PLASTECH ENGINEERED 1ST LIEN (2/12/07)	ELLIOTT ASSOCIATES (MASTER) KENSINGTON INTERNATIONAL LTD		S	6/6/2008	USD	Assumed
LCPI ²	PLASTECH ENGINEERED 1ST LIEN (2/12/07)	SPRINGFIELD ASSOCIATES, LLC		S	6/6/2008	USD	Assumed
LCPI	PLASTECH ENGINEERED 1ST LIEN (2/12/07)	ELLIOTT ASSOCIATES (MASTER) SPRINGFIELD ASSOCIATES, LLC		S	9/10/2008	USD	Assumed
LCPI	PLASTECH ENGINEERED 1ST LIEN (2/12/07)	LEVINE LEIGHTMAN CAPITAL		S	7/30/2008	USD	Assumed
LCPI	PLASTECH ENGINEERED 2ND LIEN (2/12/07)	ELLIOTT ASSOCIATES (MASTER) KENSINGTON INTERNATIONAL LTD		S	8/20/2008	USD	Assumed
LCPI	PLASTECH ENGINEERED 2ND LIEN (2/12/07)	SANKATY CREDIT OPPORTUNITIES LONG LANE MASTER TRUST IV		B	8/20/2008	USD	Assumed
LCPI ²	PLASTECH ENGINEERED 2ND LIEN (2/12/07)	SANKATY CREDIT OPPORTUNITIES II, LP		B	8/20/2008	USD	Assumed
LCPI ²	PLASTECH ENGINEERED 2ND LIEN (2/12/07)	SANKATY HIGH YIELD PARTNERS II, LP		B	8/20/2008	USD	Assumed
LCPI ²	PLASTECH ENGINEERED 2ND LIEN (2/12/07)	SANKATY HIGH YIELD PARTNERS III, LP		B	8/20/2008	USD	Assumed
LCPI ²	PLASTECH ENGINEERED 2ND LIEN (2/12/07)	SPRINGFIELD ASSOCIATES, LLC		S	8/20/2008	USD	Assumed
LCPI ²	PLASTECH ENGINEERED 2ND LIEN (2/12/07)	BLACKROCK FIN. MGMT (MASTER) BLACKROCK FIXED INCOME PORTABLE ALPHA FUND		S	7/30/2008	USD	Assumed
LCPI	PQ CORPORATION 1ST LIEN A&R (7/2/08)	BLACKROCK GLOBAL FLOATING RATE INCOME TRUST		S	7/30/2008	USD	Assumed
LCPI	PQ CORPORATION 1ST LIEN A&R (7/2/08)	SYMPHONY ASSET MANAGEMENT		S	8/21/2008	USD	Assumed
LCPI	PQ CORPORATION 1ST LIEN A&R (7/2/08)	UBS LOAN FINANCE LLC		S	6/9/2008	USD	Assumed
LCPI	QUEBECOR WORLD INC. (7/2/08)	AVENUE CAPITAL MGMT (MASTER) INVESTMENT, L.P.		S	4/22/2008	USD	Rejected Assumed
LCPI	QUEBECOR WORLD INC.	BANK OF NOVA SCOTIA		B	4/17/2008	USD	Assumed
LCPI	QUEBECOR WORLD INC.	BANK OF NOVA SCOTIA		B	4/30/2008	USD	Assumed

Entity	Deal Name	Customer	TECHN	B/S	TRADING	CURRENCY	Status
LCP1	QUEBECOR WORLD INC.	BANK OF NOVA SCOTIA		S	5/1/2008	USD	Assumed
LCP1	QUEBECOR WORLD INC.	CENTERBRIDGE HEDGE		S	7/28/2008	USD	Assumed
LCP1 LBH	QUEBECOR WORLD INC.	CITIBANK N.A. (MASTER)		S	7/9/2008	USD	Assumed
LCP1	QUEBECOR WORLD INC.	DEUTSCHE BANK AG DEUTSCHE BANK TRUST COMPANY AMERICAS		B	1/25/2008	USD	Assumed
LCP1	QUEBECOR WORLD INC.	MSBC MULTISTRATEGY ARBITRAGE-FD HALBIS DISTRESSED OPPORTUNITIES MASTER FUND, LTD.		S	5/15/2008	USD	Assumed
LCP1	QUEBECOR WORLD INC.	MORGAN STANLEY SENIOR FUNDING LOAN FUNDING, INC.		S	6/19/2008	USD	Assumed
LCP1	QUEBECOR WORLD INC.	ROYAL BANK OF CANADA		B	4/7/2008	USD	Assumed
LCP1	REALOGY CORP 4-10-07	BRIGADE CAPITAL MGMT (MASTER) LEV VAP STRUCT FD, LTD		S	8/12/2008	USD	Assumed
LCP1	REGENCY GAS SERVICES LP 4TH A&R 8-15-06	TCW ASSET MGMT NY LOAN FUNDING I LLC		S	9/9/2008	USD	Assumed
LCP1	SOLITA INC TL 2-28-08	CETUS CAPITAL LLC		S	7/29/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE 2004 TRUST		S	9/10/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE ASSET MANAGEMENT 2004 TRUST		S	9/10/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE ASSET MANAGEMENT 2004 TRUST		S	9/10/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY FINANCING, LTD		S	9/10/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY FINANCING, LTD		S	9/10/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY FINANCING, LTD		S	9/11/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		S	9/10/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		S	9/10/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		S	9/11/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	LOEB PARTNERS		S	8/14/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	INSTITUTIONAL BENCHMARK (MF)		S	8/14/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	LOEB ARBITRAGE 8 FUND		S	8/14/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	LOEB ARBITRAGE FUND		S	8/14/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	LOEB OFFSHORE B FUND		S	8/14/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	LOEB OFFSHORE FUND		S	8/14/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOOD STEWARD TRADING CO		S	8/14/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	SCOGGIN CAPITAL MGMT (MASTER) WORLDWIDE FUND, LTD.		S	8/14/2008	USD	Assumed
LCP1	STAR TRIBUNE CO	OPENHEIMER FUNDS, INC. (MASTER) MST LOAN FD LLC		S	9/11/2008	USD	Assumed
LCP1	STAR TRIBUNE CO	OPENHEIMER SENIOR FLOATING		S	9/11/2008	USD	Assumed
LCP1	SUNGAL - LBREPL SUNGAL MASTER LLC	H2 CAPITAL PARTNERS (MASTER)		S	8/15/2008	USD	Assumed
LCP1	SWIFT TRANSPORTATION (5/10/07)	BREXAN HOWARD MASTER FUND		S	9/3/2008	USD	Assumed

Entry	Deal Name	Customer	Tranche	BS	Trade Date	Currency	Status
LCPI	SWIFT TRANSPORTATION (5/10/07)	CATALYST INVEST MGMT (MASTER)		S	7/30/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	CREDIT SUISSE ASSET-MGMT(MAST) LOAN FUNDING LLC		S	7/18/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	JP MORGAN JPM CHASE BANK N.A.		S	7/30/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	JP MORGAN WHITEFRIARS INC.		S	6/5/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	JP MORGAN WHITEFRIARS INC.		S	6/6/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	JP MORGAN WHITEFRIARS INC.		S	6/12/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	JP MORGAN WHITEFRIARS INC.		S	6/6/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	JP MORGAN WHITEFRIARS INC.		S	6/5/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	LONGACRE MASTER FUND LTD- CAPITAL PARTNERS (CP), LP		S	5/20/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	LONGACRE MGMT LLC (MASTER) CAPITAL PARTNERS (CP), LP		S	5/19/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	LONGACRE MASTER FUND LTD CAPITAL PARTNERS (CP) LP		S	5/27/2008	USD	Rejected-Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	LONGACRE MASTER FUND LTD		S	5/20/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	LONGACRE MASTER FUND LTD		S	5/19/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	LONGACRE MASTER FUND LTD		S	5/27/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	MONARCH CAPITAL LP, MASTER FUNDING LTD.		S	7/30/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	MORGAN STANLEY SENIOR LOAN FUNDING, INC.		S	7/24/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	MORGAN STANLEY INVESTMENT MGMT- SENIOR LOAN FUNDING, INC.		S	7/21/2008	USD	Rejected-Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	PERELLA WEINBERG PARTNERS XMF		S	7/31/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN CAPITAL MGMT (MASTER), LP II		S	6/4/2008	USD	Rejected-Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN CAPITAL MGMT (MASTER), LP II		S	6/4/2008	USD	Rejected-Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN INTERNATIONAL FUND, LTD		S	6/4/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN INTERNATIONAL FUND, LTD		S	6/4/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN WORLDWIDE FUND, LTD		S	6/4/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN WORLDWIDE FUND, LTD		S	6/4/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	CREDIT SUISSE ASSET MGMT(MAST)		S	8/19/2008	USD	Assumed
LCPI	TECHNICAL OLYMPIC USA (TOUSA)	DEUTSCHE BANK AG NEW YORK BRANCH		S	10/16/2007	USD	Assumed
LCPI	TECHNICAL OLYMPIC USA (TOUSA)	DEUTSCHE BANK AG NEW YORK BRANCH		S	10/18/2007	USD	Assumed
LCPI	THERMO FLUIDS	BLACKROCK GLOBAL FRIT		B	7/14/2008	USD	Assumed
LCPI	THERMO FLUIDS	BLACKROCK LIMITED DURATION INC		B	7/14/2008	USD	Assumed
LCPI	THERMO FLUIDS	BLACKROCK SENIOR INC SRIES III		B	7/14/2008	USD	Assumed
LCPI	THERMO FLUIDS	GRACE BAY HOLDINGS		S	7/14/2008	USD	Assumed
LCPI	TRIBUNE COMPANY (6/04/07) 8 BIL	ROYAL BANK OF CANADA		S	9/2/2008	USD	Assumed
LCPI	TRONOX WORLDWIDE LLC (11/05)	DK ACQUISITION PARTNERS LP		S	8/26/2008	USD	Assumed
LCPI	TRONOX WORLDWIDE LLC (11/05)	DK ACQUISITION PARTNERS LP		S	8/22/2008	USD	Assumed
LCPI	TRONOX WORLDWIDE LLC (11/05)	FARALLON CAPITAL PARTNERS, LP		S	9/12/2008	USD	Assumed
LCPI	TRONOX WORLDWIDE LLC (11/05)	KNIGHTHEAD CAPITAL MGMT (MST)		B	9/12/2008	USD	Assumed

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LCPI	TRONOX WORLDWIDE LLC (11/05)	KINGTHEAD CAPITAL MGMT (MST)		S	8/27/2008	USD	Assumed
LCPI	TRONOX WORLDWIDE LLC (11/05) (tranche A term loan)	MM-DAVIDSON DK ACQUISITION PARTNERS LP		B	8/28/2008	USD	Assumed
LCPI	TRONOX WORLDWIDE LLC (11/05) (tranche A term loan)	MM-DAVIDSON DK ACQUISITION PARTNERS LP		S	8/21/2008	USD	Assumed
LCPI	US AIRWAYS GROUP 03-07	DEUTSCHE BANK AG NEW YORK BRANCH		S	8/5/2008	USD	Assumed
LCPI	US AIRWAYS GROUP 03-07	DURHAM ACQUISITION CO. LLC		S	8/1/2008	USD	Rejected-Assumed
LCPI	US AIRWAYS GROUP 03-07	JOHN HANCOCK (MASTER)		S	9/2/2008	USD	Assumed
LCPI	US AIRWAYS GROUP 03-07	SANKATY ADVISORS, INC. (PROSPECT FUNDING)		S	8/5/2008	USD	Assumed
LCPI	USI HOLDINGS CORP. (5/4/07)	CREDIT SUISSE CAPITAL 39 LLC		S	9/10/2008	USD	Rejected-Assumed
LCPI	VEYANCE TECHNOLOGIES, INC. (1ST LIEN)	VINACASA CLO LTD		S	9/12/2008	USD	Assumed
LCPI	VISTEON 6.13.06	PENTWATER CAPITAL MANAGEMENT-MST- DEUTSCHE BANK AG NEW YORK BRANCH		S	9/12/2008	USD	Assumed
LCPI	VISTEON 6.13.06	PENTWATER CAPITAL MANAGEMENT-MST- DEUTSCHE BANK AG NEW YORK BRANCH		S	9/4/2008	USD	Assumed
LCPI	VML (VENETIAN MACAU LIMITED)	Ta Chong Bank		S	7/29/2008	USD	Assumed
LCPI	VML (VENETIAN MACAU LIMITED)	Ta Chong Bank		S	7/30/2008	USD	Assumed
LCPI	VML (VENETIAN MACAU LIMITED)	Ta Chong Bank		S	7/29/2008	USD	Assumed
LCPI	VML (VENETIAN MACAU LIMITED)	Ta Chong Bank		S	7/29/2008	USD	Assumed
LCPI	VML (VENETIAN MACAU LIMITED)	Ta Chong Bank		S	7/30/2008	USD	Assumed
LCPI	WASTE SVCS A&R 4-30-04 (F/K/A CAP ENVIR)	STATE STREET BANK (SBOSUSAP)- CYPRESS TREE INTERNATIONAL LOAN HOLDING COMPANY LIMITED		B	9/10/2008	USD	Assumed
LCPI	WCI COMM. (REV. 6/13/06)	GOLDMAN SACHS CREDIT PARTNER		B	4/22/2008	USD	Assumed
LCPI	WCI COMM. (REV. 6/13/06)	GRUSS & CO (MASTER) GLOBAL INVESTORS ENHANCED		S	8/4/2008	USD	Assumed
LCPI	WCI COMM. (REV. 6/13/06)	GRUSS GLOBAL INV MASTER FUND		S	8/4/2008	USD	Assumed
LCPI	WCI COMM. (REV. 6/13/06)	SPECTRUM INVESTMENT PARTNERS		S	8/7/2008	USD	Assumed
LCPI	WCI COMM. (REV. 6/13/06)	STONE TOWER CAPITAL (MASTER)		B	1/14/2008	USD	Assumed
LCPI	WCI COMM. (REV. 6/13/06)	TRILOGY CAPITAL LLC (MASTER)		S	4/21/2008	USD	Assumed
LCPI	WCI COMM. (REV. 6/13/06)	TRILOGY CAPITAL LLC (MASTER)		S	4/22/2008	USD	Assumed
LCPI	WCI COMM. (REV. 6/13/06)	TRILOGY CAPITAL LLC (MASTER)		S	5/2/2008	USD	Assumed
LCPI	WIMAR LANDCO, LLC [01/03/2007]	HARBERT DISTRESSED INVESTMENT- HARBINGER CAPITAL PARTNERS MASTER		S	8/26/2008	USD	Assumed
LCPI	WIMAR LANDCO, LLC [01/03/2007]	HARBINGER CAPITAL PARTNERS SPECIFIC SITUATIONS FUND, LP		S	8/26/2008	USD	Assumed
LCPI	WIMAR LANDCO, LLC [01/03/2007]	HARBERT DISTRESSED INVESTMENT- HARBINGER CAPITAL PARTNERS MASTER I, LTD		S	8/28/2008	USD	Rejected-Assumed
LCPI	WIMAR LANDCO, LLC [01/03/2007]	HARBINGER CAPITAL PARTNERS SPECIAL SITUATIONS FUND, L.P.		S	8/28/2008	USD	Rejected-Assumed

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LCP1	WIMAR LANDCO, LLC [01/03/2007]	LONGACRE MGMT LLC (MASTER) LONGACRE CAPITAL PARTNERS (CP), LP		S	4/25/2008	USD	Assumed
LCP1 ²	WIMAR LANDCO, LLC [01/03/2007]	LONGACRE MASTER FUND		S	4/25/2008	USD	Assumed
LCP1	WIMAR OPPO (TROPICANA ENTERTAINMENT)	ABERDEEN ASSET MANAGEMENT HIGH YIELD FIXED INCOME FUND		S	8/1/2008	USD	Assumed
LCP1 ²	WIMAR OPPO (TROPICANA ENTERTAINMENT)	ABERDEEN HIGH YIELD FIXED INCOME PORTFOLIO		S	8/1/2008	USD	Assumed
LCP1	WIMAR OPPO (TROPICANA ENTERTAINMENT)	ABERDEEN ASSET MANAGEMENT		S	7/15/2008	USD	Assumed
LCP1	WIMAR OPPO (TROPICANA ENTERTAINMENT)	CREDIT SUISSE ASSET MANAGEMENT CREDIT SUISSE LOAN FUNDING LLC		S	9/10/2008	USD	Assumed
LCP1	WIMAR OPPO (TROPICANA ENTERTAINMENT)	EATON VANCE MGMT (MASTER) EATON VANCE INSTITUTIONAL SENIOR LOAN FUND		S	9/8/2008	USD	Assumed
LCP1 ²	WIMAR OPPO (TROPICANA ENTERTAINMENT)	EATON VANCE VT FLOATING RATE INCOME FUND		S	9/8/2008	USD	Assumed
LCP1	WIMAR OPPO (TROPICANA ENTERTAINMENT)	EVERGREEN INVESTMENTS (MSTR) EVERGREEN HIGH INCOME FUND		S	8/22/2008	USD	Assumed
LCP1	WIMAR OPPO (TROPICANA ENTERTAINMENT)	EVERGREEN INVESTMENTS (MSTR) EVERGREEN HIGH INCOME FUND		S	9/3/2008	USD	Assumed
LCP1	WIMAR OPPO (TROPICANA ENTERTAINMENT)	EVERGREEN INVESTMENTS (MSTR) EVERGREEN HIGH INCOME FUND		S	9/3/2008	USD	Assumed
LCP1	WIMAR OPPO (TROPICANA ENTERTAINMENT)	EVERGREEN INVESTMENTS (MSTR) EVERGREEN HIGH INCOME FUND		S	7/25/2008	USD	Assumed
LCP1	WIMAR OPPO (TROPICANA ENTERTAINMENT)	EVERGREEN INVESTMENTS (MSTR) EVERGREEN HIGH INCOME FUND		S	7/22/2008	USD	Assumed
LCP1	WIMAR OPPO (TROPICANA ENTERTAINMENT)	EVERGREEN INVESTMENTS (MSTR) HIGH YIELD BOND TRUST		S	8/22/2008	USD	Rejected Assumed
LCP1 ²	WIMAR OPPO (TROPICANA ENTERTAINMENT)	EVERGREEN HIGH YIELD BOND TRUST		S	9/3/2008	USD	Assumed
LCP1 ²	WIMAR OPPO (TROPICANA ENTERTAINMENT)	EVERGREEN HIGH YIELD BOND TRUST		S	7/30/2008	USD	Assumed
LCP1 ²	WIMAR OPPO (TROPICANA ENTERTAINMENT)	EVERGREEN HIGH YIELD BOND TRUST		S	7/25/2008	USD	Assumed
LCP1 ²	WIMAR OPPO (TROPICANA ENTERTAINMENT)	EVERGREEN HIGH YIELD BOND TRUST		S	7/22/2008	USD	Assumed
LCP1 ²	WIMAR OPPO (TROPICANA ENTERTAINMENT)	EVERGREEN HIGH YIELD BOND TRUST		S	7/22/2008	USD	Assumed
LCP1 ²	WIMAR OPPO (TROPICANA ENTERTAINMENT)	EVERGREEN INCOME ADVANTAGE FUND		S	8/22/2008	USD	Assumed
LCP1 ²	WIMAR OPPO (TROPICANA ENTERTAINMENT)	EVERGREEN INCOME ADVANTAGE FUND		S	9/3/2008	USD	Assumed
LCP1 ²	WIMAR OPPO (TROPICANA ENTERTAINMENT)	EVERGREEN INCOME ADVANTAGE FUND		S	7/30/2008	USD	Assumed
LCP1 ²	WIMAR OPPO (TROPICANA ENTERTAINMENT)	EVERGREEN INCOME ADVANTAGE FUND		S	7/25/2008	USD	Assumed
LCP1 ²	WIMAR OPPO (TROPICANA ENTERTAINMENT)	EVERGREEN INCOME ADVANTAGE FUND		S	7/25/2008	USD	Assumed
LCP1 ²	WIMAR OPPO (TROPICANA ENTERTAINMENT)	EVERGREEN INCOME ADVANTAGE FUND		S	7/22/2008	USD	Assumed
LCP1	WIMAR OPPO (TROPICANA ENTERTAINMENT)	EVERGREEN INVESTMENTS (MSTR)		S	7/16/2008	USD	Assumed
LCP1 ²	WIMAR OPPO (TROPICANA ENTERTAINMENT)	EVERGREEN MULTI-SECTOR INCOME FUND		S	8/22/2008	USD	Assumed

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LCPI ²	WIMAR OPPO (TROPICANA ENTERTAINMENT)	EVERGREEN MULTI-SECTOR INCOME FUND		S	9/3/2008	USD	Assumed
LCPI ²	WIMAR OPPO (TROPICANA ENTERTAINMENT)	EVERGREEN MULTI-SECTOR INCOME FUND		S	7/30/2008	USD	Assumed
LCPI ²	WIMAR OPPO (TROPICANA ENTERTAINMENT)	EVERGREEN MULTI-SECTOR INCOME FUND		S	7/25/2008	USD	Assumed
LCPI ²	WIMAR OPPO (TROPICANA ENTERTAINMENT)	EVERGREEN MULTI-SECTOR INCOME FUND		S	7/22/2008	USD	Assumed
LCPI ²	WIMAR OPPO (TROPICANA ENTERTAINMENT)	EVERGREEN VA HIGH INCOME FUND		S	8/22/2008	USD	Assumed
LCPI ²	WIMAR OPPO (TROPICANA ENTERTAINMENT)	EVERGREEN VA HIGH INCOME FUND		S	9/3/2008	USD	Assumed
LCPI ²	WIMAR OPPO (TROPICANA ENTERTAINMENT)	EVERGREEN VA HIGH INCOME FUND		S	7/25/2008	USD	Assumed
LCPI ²	WIMAR OPPO (TROPICANA ENTERTAINMENT)	INTERPOLIS PENSIOENEN GHYP		S	7/14/2008	USD	Assumed
LCPI ²	WIMAR OPPO (TROPICANA ENTERTAINMENT)	INTERPOLIS PENSIOENEN GHYP		S	7/14/2008	USD	Assumed
LCPI	WIMAR OPPO (TROPICANA ENTERTAINMENT)	MILLENNIUM PARTNERS, L.P. MILLENNIUM FIXED INCOME, LP		S	7/10/2008	USD	Assumed
LCPI	WIMAR OPPO (TROPICANA ENTERTAINMENT)	MILLENNIUM PARTNERS, L.P. MILLENNIUM FIXED INCOME, LP		S	7/10/2008	USD	Assumed
LCPI	WIMAR OPPO (TROPICANA ENTERTAINMENT)	PRESIDENT & FELLOWS OF HARVARD COLLEGE		S	6/11/2008	USD	Assumed
LCPI	WIMAR OPPO (TROPICANA ENTERTAINMENT)	PUTNAM INVESTMENTS PUTNAM ASSET ALLOCATION FUND BALANCED PORTFOLIO		S	7/14/2008	USD	Assumed
LCPI ²	WIMAR OPPO (TROPICANA ENTERTAINMENT)	PUTNAM ASSET ALLOCATION FUND BALANCED PORTFOLIO		S	7/14/2008	USD	Assumed
LCPI	WIMAR OPPO (TROPICANA ENTERTAINMENT)	PUTNAM INVESTMENTS PUTNAM ASSET ALLOCATION FUND GROWTH PORTFOLIO		S	7/14/2008	USD	Assumed
LCPI ²	WIMAR OPPO (TROPICANA ENTERTAINMENT)	PUTNAM ASSET ALLOCATION FUND GROWTH PORTFOLIO		S	7/14/2008	USD	Assumed
LCPI ²	WIMAR OPPO (TROPICANA ENTERTAINMENT)	PUTNAM DIVERSIFIED INCOME TRUST		S	7/14/2008	USD	Assumed
LCPI ²	WIMAR OPPO (TROPICANA ENTERTAINMENT)	PUTNAM DIVERSIFIED INCOME TRUST		S	7/14/2008	USD	Assumed
LCPI ²	WIMAR OPPO (TROPICANA ENTERTAINMENT)	PUTNAM DIVERSIFIED INCOME TRUST (CAYMAN)		S	7/14/2008	USD	Assumed
LCPI ²	WIMAR OPPO (TROPICANA ENTERTAINMENT)	PUTNAM GLOBAL FUNDS -- PUTNAM WORLD		S	7/14/2008	USD	Assumed
LCPI ²	WIMAR OPPO (TROPICANA ENTERTAINMENT)	PUTNAM GLOBAL FUNDS -- PUTNAM WORLD		S	7/14/2008	USD	Assumed
LCPI ²	WIMAR OPPO (TROPICANA ENTERTAINMENT)	PUTNAM HIGH YIELD ADVANTAGE		S	7/14/2008	USD	Assumed
LCPI ²	WIMAR OPPO (TROPICANA ENTERTAINMENT)	PUTNAM HIGH YIELD ADVANTAGE		S	7/14/2008	USD	Assumed
LCPI ²	WIMAR OPPO (TROPICANA ENTERTAINMENT)	PUTNAM HIGH YIELD TRUST		S	7/14/2008	USD	Assumed

Entity	Deal Name	Customer	Traction	B/S	Maturity Date	Curr Code	Status
LCP1 ²	WIMAR OPOCO (TROPICANA ENTERTAINMENT)	PUTNAM HIGH YIELD TRUST		S	7/14/2008	USD	Assumed
LCP1 ²	WIMAR OPOCO (TROPICANA ENTERTAINMENT)	PUTNAM MASTER INTERMEDIATE FUND		S	7/14/2008	USD	Assumed
LCP1 ²	WIMAR OPOCO (TROPICANA ENTERTAINMENT)	PUTNAM MASTER INTERMEDIATE FUND		S	7/14/2008	USD	Assumed
LCP1 ²	WIMAR OPOCO (TROPICANA ENTERTAINMENT)	PUTNAM PREMIER INCOME TRUST		S	7/14/2008	USD	Assumed
LCP1 ²	WIMAR OPOCO (TROPICANA ENTERTAINMENT)	PUTNAM PREMIER INCOME TRUST		S	7/14/2008	USD	Assumed
LCP1 ²	WIMAR OPOCO (TROPICANA ENTERTAINMENT)	PUTNAM RETIREMENT ADVANTAGE GAA BALANCE		S	7/14/2008	USD	Assumed
LCP1 ²	WIMAR OPOCO (TROPICANA ENTERTAINMENT)	PUTNAM RETIREMENT ADVANTAGE GAA BALANCE		S	7/14/2008	USD	Assumed
LCP1 ²	WIMAR OPOCO (TROPICANA ENTERTAINMENT)	PUTNAM RETIREMENT ADVANTAGE GAA GROWTH		S	7/14/2008	USD	Assumed
LCP1 ²	WIMAR OPOCO (TROPICANA ENTERTAINMENT)	PUTNAM RETIREMENT ADVANTAGE GAA GROWTH		S	7/14/2008	USD	Assumed
LCP1 ²	WIMAR OPOCO (TROPICANA ENTERTAINMENT)	PUTNAM TOTAL RETURN TRUST		S	7/14/2008	USD	Assumed
LCP1 ²	WIMAR OPOCO (TROPICANA ENTERTAINMENT)	PUTNAM TOTAL RETURN TRUST		S	7/14/2008	USD	Assumed
LCP1 ²	WIMAR OPOCO (TROPICANA ENTERTAINMENT)	PUTNAM VARIABLE TRUST - PVT DIVERSIFIED		S	7/14/2008	USD	Assumed
LCP1 ²	WIMAR OPOCO (TROPICANA ENTERTAINMENT)	PUTNAM VARIABLE TRUST - PVT DIVERSIFIED		S	7/14/2008	USD	Assumed
LCP1	WIMAR OPOCO (TROPICANA ENTERTAINMENT)	R3-CAPITAL-MANAGEMENT-LP RRR LOAN FUNDING TRUST		S	8/8/2008	USD	Assumed
LCP1	WIMAR OPOCO (TROPICANA ENTERTAINMENT)	WHIPPOORWILL WELL POINT, INC.		S	6/11/2008	USD	Assumed
LCP1	WIMAR OPOCO (TROPICANA ENTERTAINMENT)	WHIPPOORWILL ASSOC. INC PROFIT SHARING PLAN		S	6/11/2008	USD	Assumed
LCP1	WIMAR OPOCO (TROPICANA ENTERTAINMENT)	WHIPPOORWILL DISTRESSED OPPORTUNITY FUND		S	6/11/2008	USD	Assumed
LCP1	WIMAR OPOCO (TROPICANA ENTERTAINMENT)	WHIPPOORWILL OFFSHORE DISTRESSED OPPORTUNITY FUND		S	6/11/2008	USD	Assumed
LCP1	WR GRACE & CO.-CONN. RESTORATION HOLDINGS LTD.	D.E. SHAH LAMINAR PORTFOLIOS		S	7/29/2008	USD	Assumed
LCP1UK	ALMATIS HOLDINGS 4 B.V	GOLDMAN SACHS EUROPEAN PERFORMANCE FUND LTD.		S	8/15/2008	EUR	Assumed
LCP1UK	ALMATIS HOLDINGS 4 B.V	GOLDMAN SACHS EUROPEAN PERFORMANCE FUND LTD.		B	3/6/2008	EUR	Assumed
LCP1UK	ALMATIS HOLDINGS 4 B.V	GOLDMAN SACHS EUROPEAN PERFORMANCE FUND LTD.		B	3/6/2008	EUR	Assumed
LCP1UK	ALMATIS HOLDINGS 4 B.V	GOLDMAN SACHS EUROPEAN PERFORMANCE FUND LTD.		B	3/6/2008	EUR	Assumed
LCP1UK	ALMATIS HOLDINGS 4 B.V	GOLDMAN SACHS EUROPEAN PERFORMANCE FUND LTD.		B	3/6/2008	EUR	Assumed
LCP1UK	ALMATIS HOLDINGS 4 B.V	NEPTUNO CLO I BV		S	3/6/2008	EUR	Assumed
LCP1UK	ALMATIS HOLDINGS 4 B.V	NEPTUNO CLO I BV		S	3/6/2008	EUR	Assumed
LCP1UK	ALMATIS HOLDINGS 4 B.V	NEPTUNO CLO I BV		S	3/6/2008	EUR	Assumed
LCP1UK	ALMATIS HOLDINGS 4 B.V	NEPTUNO CLO I BV		S	3/6/2008	EUR	Assumed

Entity	Deal Name	Customer	ISIN	Trade Date	ISIN	Trade Date	ISIN	Status
LCPIUK	ALPHA III (NOV06)	BLUEBAY EUROPEAN CREDIT OPFS	A2		10/29/2007	USD		Assumed
LCPIUK	ALPHA III (NOV06)	BLUEBAY FUNDS	A1		7/15/2008	USD		Assumed
LCPIUK	ALPHA III (NOV06)	BLUEBAY FUNDS	A2		7/15/2008	USD		Assumed
LCPIUK	ALPHA III (NOV06)	BLUEBAY LOAN FUNDING	A1		6/3/2008	USD		Assumed
LCPIUK	ALPHA III (NOV06)	BLUEBAY LOAN FUNDING	A2		6/3/2008	USD		Assumed
LCPIUK	ALPHA III (NOV06)	EMF LUXEMBOURG S.A.	D		8/21/2008	USD		Assumed
LCPIUK	ALPHA III (NOV06)	EMF LUXEMBOURG S.A.	D		4/24/2008	USD		Assumed
LCPIUK	ALPHA III (NOV06)	GOLDMAN SACHS INTERNATIONAL BANK	B1		6/3/2008	USD		Assumed
LCPIUK	ALPHA III (NOV06)	GOLDMAN SACHS INTERNATIONAL BANK	B2		6/3/2008	USD		Assumed
LCPIUK	ALPHA III (NOV06)	INTERPOLIS PENSIOENENGHP	A1		6/3/2008	USD		Assumed
LCPIUK	ALPHA III (NOV06)	INTERPOLIS PENSIOENENGHP	A2		6/3/2008	USD		Assumed
LCPIUK	ALPHA III (NOV06)	NEBRASKA S.A.	A1		6/3/2008	USD		Assumed
LCPIUK	ALPHA III (NOV06)	NEBRASKA S.A.	A2		6/3/2008	USD		Assumed
LCPIUK	ALPHA III (NOV06)	NEBRASKA S.A. (CPMT 9)	A1		8/6/2008	USD		Assumed
LCPIUK	ALPHA III (NOV06)	NEBRASKA S.A. (CPMT 9)	A1		6/3/2008	USD		Assumed
LCPIUK	ALPHA III (NOV06)	NEBRASKA S.A. (CPMT 9)	A2		8/6/2008	USD		Assumed
LCPIUK	ALPHA III (NOV06)	NEBRASKA S.A. (CPMT 9)	A2		6/3/2008	USD		Assumed
LCPIUK	ALPHA III (NOV06)	NOMURA SPECIAL SITUATIONS	B1		8/26/2008	USD		Assumed
LCPIUK	ALPHA III (NOV06)	NOMURA SPECIAL SITUATIONS	B2		8/26/2008	USD		Assumed
LCPIUK	ALPHA III (NOV06)	STICHTING BYM	A1		6/3/2008	USD		Assumed
LCPIUK	ALPHA III (NOV06)	STICHTING BYM	A2		6/3/2008	USD		Assumed
LCPIUK	ALPHA III (NOV06)	STICHTING PENSIOENFONDS MET	A1		8/6/2008	USD		Assumed
LCPIUK	ALPHA III (NOV06)	STICHTING PENSIOENFONDS MET	A2		8/6/2008	USD		Assumed
LCPIUK	ALPHA III (NOV06)	ZODIAC FUND - MORGAN STANLEY	D		6/10/2008	USD		Assumed
LCPIUK	AMADEUS / PROJECT AQUA (SECONDARY DEAL)	JP MORGAN EUROPE LTD	B1		2/13/2008	EUR		Assumed
LCPIUK	AMADEUS / PROJECT AQUA (SECONDARY DEAL)	JP MORGAN EUROPE LTD	C1		2/13/2008	EUR		Assumed
LCPIUK	AVO MEZZANINE DTG 12-06 (A)	YORK CAPITAL MANAGEMENT LP	MEZZ USD		9/11/2008	USD		Assumed
LCPIUK	AVO SENIOR (4-DEC06)	BLACKROCK LIMITED DURATION INCOME TRUST	B2 USD		4/16/2008	USD		Assumed
LCPIUK	AVO SENIOR (4-DEC06)	BLACKROCK LIMITED DURATION INCOME TRUST	C2 USD		4/16/2008	USD		Assumed
LCPIUK	AVO SENIOR (1-DEC06)	Panther CDO V B.V.	B2 EUR		2/28/2008	EUR		Assumed
LCPIUK	AVO SENIOR (1-DEC06)	Panther CDO V B.V.	C2 EUR		2/28/2008	EUR		Assumed
LCPIUK	AVO SENIOR (1-DEC06)	OAKTREE CAPITAL MANAGEMENT	B2 EUR		4/22/2008	EUR		Assumed
LCPIUK	AVO SENIOR (1-DEC06)	OAKTREE CAPITAL MANAGEMENT	C2 EUR		4/22/2008	EUR		Assumed
LCPIUK	AVO SENIOR (4-DEC06)	YORK CAPITAL MANAGEMENT LP	A2 USD		9/11/2008	USD		Assumed
LCPIUK	AVO SENIOR (4-DEC06)	YORK CAPITAL MANAGEMENT LP	PCF		9/11/2008	USD		Assumed
LCPIUK	AVR ACQUISITIONS B.V.	HARBOURMASTER	B3A		7/31/2008	EUR		Assumed
LCPIUK	AVR ACQUISITIONS B.V.	HARBOURMASTER	B3B		7/31/2008	EUR		Assumed
LCPIUK	AVR ACQUISITIONS B.V.	HARBOURMASTER	B3C1		7/31/2008	EUR		Assumed
LCPIUK	AVR ACQUISITIONS B.V.	HARBOURMASTER	B3C2		7/31/2008	EUR		Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	AB INTERNATIONAL FINANCE TARA HILL B.V.	A-		9/5/2008	EUR		Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	BLUEBAY G.A. FUND	D		9/4/2008	EUR		Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	BLUEBAY STRUCTURED FUNDS	D		9/5/2008	EUR		Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	BLUEBAY STRUCTURED FUNDS	D		9/4/2008	EUR		Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	CIC	A		7/8/2008	EUR		Assumed

Entity	Deal Name	Customer	Tranche	B/S	Trade Date	Curr Code	Status
LCPIUK	BCM IRELAND HOLDINGS LIMITED	CITADEL	A	B	7/31/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	DALRADIAN EUROPEAN CLO II B.V.	B	S	4/10/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	DALRADIAN EUROPEAN CLO II B.V.	C	S	4/10/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	G.A. - FUND L. BOND HIGHER	D	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	GOLDMAN SACHS CREDIT PARTNERS	B	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	GOLDMAN SACHS CREDIT PARTNERS	C	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	INTERPOLIS PENSIONENHYP	D	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	INTERPOLIS PENSIONENHYP	D	S	9/4/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	LGT CAPITAL INVEST (SC3) LTD.	D	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	LGT CAPITAL INVEST (SC3) LTD.	D	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	STICHTING PENSIONFONDS MET	D	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	STICHTING PENSIONFONDS MET	D	S	9/4/2008	EUR	Assumed
LCPIUK	COGNIS 16 MAY 07	PRAMERICA	C	S	8/5/2008	USD	Assumed
LCPIUK	DANISH HOLDING SFA DTB MAY07	YORK CAPITAL MANAGEMENT, LP	CAPEX	S	9/4/2008	DKK	Assumed
LCPIUK	DANISH HOLDING SFA DTB MAY07	YORK CAPITAL MANAGEMENT, LP	RCF	S	9/4/2008	DKK	Assumed
LCPIUK	DELEK-08AUG2007 (A)	YORK CAPITAL MANAGEMENT, LP	B1A	S	9/4/2008	EUR	Assumed
LCPIUK	DELEK-08AUG2007 (A)	YORK CAPITAL MANAGEMENT, LP	B1B	S	9/4/2008	EUR	Assumed
LCPIUK	DELEK-08AUG2007 (A)	YORK CAPITAL MANAGEMENT, LP	B1C	S	9/4/2008	EUR	Assumed
LCPIUK	DELEK-08AUG2007 (A)	YORK CAPITAL MANAGEMENT, LP	B2	S	9/4/2008	EUR	Assumed
LCPIUK	DELEK-08AUG2007 (A)	YORK CAPITAL MANAGEMENT, LP	C1A	S	9/4/2008	EUR	Assumed
LCPIUK	DELEK-08AUG2007 (A)	YORK CAPITAL MANAGEMENT, LP	C1B	S	9/4/2008	EUR	Assumed
LCPIUK	DELEK-08AUG2007 (A)	YORK CAPITAL MANAGEMENT, LP	C1C	S	9/4/2008	EUR	Assumed
LCPIUK	DELEK-08AUG2007 (A)	YORK CAPITAL MANAGEMENT, LP	G2	S	9/4/2008	EUR	Assumed
LCPIUK	DELEK-08AUG2007 (A)	YORK CAPITAL MANAGEMENT, LP	B1	S	9/4/2008	USD	Assumed
LCPIUK	DELPHI SFA REF (4MAY07)	PRAMERICA	C1	S	9/4/2008	USD	Assumed
LCPIUK	DELPHI SFA REF (4MAY07)	PRAMERICA	C2	S	9/4/2008	USD	Assumed
LCPIUK	DELPHI SFA REF (4MAY07)	YORK CAPITAL MANAGEMENT, LP	CAPEX1	S	9/4/2008	USD	Assumed
LCPIUK	DELPHI SFA REF (4MAY07)	YORK CAPITAL MANAGEMENT, LP	CAPEX2	S	9/4/2008	USD	Assumed
LCPIUK	DELPHI SFA REF (4MAY07)	YORK CAPITAL MANAGEMENT, LP	RCF	S	9/4/2008	USD	Assumed
LCPIUK	EDSCHA (18 - FEB -05)	DOVER CREDIT LIMITED	A1	S	8/1/2008	EUR	Assumed
LCPIUK	EDSCHA (18 - FEB -05)	DOVER CREDIT LIMITED	A2	S	8/1/2008	EUR	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	AXA-ALTERNATIVE FINANCING-FGR AXA	2nd Lien	S	8/12/2008	EUR	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	MEZZANINE II SA	2nd Lien	S	8/12/2008	EUR	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	MD MEZZANINE SA	2nd Lien	S	8/12/2008	EUR	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS	Holdeo-pushedown-B-	S	6/30/2008	GBP	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS	GBP	S	6/30/2008	EUR	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS	OPC-ref EUR	S	6/30/2008	EUR	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS	OPC-ref GBP	S	6/30/2008	GBP	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS	OPC-ref USD	S	6/30/2008	USD	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS	Opco-pushedown-B-USD	S	6/30/2008	USD	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS	Opco-pushedown-C-	S	6/30/2008	EUR	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS	(EUR)	S	6/30/2008	EUR	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS	Opco-Spanish-	S	6/30/2008	EUR	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS	Holdeo-pushedown-B-	S	6/30/2008	GBP	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS	GBP	S	6/30/2008	GBP	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS	Holdeo-pushedown-B-	S	6/30/2008	GBP	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS	GBP	S	6/30/2008	GBP	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS	Holdeo-pushedown-B-	S	6/30/2008	GBP	Assumed

[illegible]

Entry	Deal Name	Customer	Tranche	BS	Trade Date	Currency	Status
LCPIUK	KABEL DEUTSCHLAND HOLDING	BLUEBAY STRUCTURED FUNDS: HIGH YIELD	PIK	S	9/3/2008	EUR	Assumed
LCPIUK	GBH PIK	ENHANCED FUNDS	PIK	S	9/3/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHLAND HOLDING	G.A. FUND - L: BOND HIGH YIELD EURO TP	PIK	S	9/3/2008	EUR	Assumed
LCPIUK	GBH PIK	INTERPOLIS PENSIONEN GLOBAL HIGH YIELD	PIK	S	9/3/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHLAND HOLDING	POOL	PIK	S	7/23/2008	EUR	Assumed
LCPIUK	GBH PIK	NEWPORT FUNDING CORP.	PIK	S	7/23/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHLAND HOLDING	OCH ZIEF (MASTER)	PIK	S	7/28/2008	EUR	Assumed
LCPIUK	GBH PIK	STICHTING BEDRIJFSPENSIOENFONDS VOOR	PIK	S	9/3/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHLAND HOLDING	DE METALEKTRO	PIK	S	9/3/2008	EUR	Assumed
LCPIUK	GBH PIK	STICHTING MN SERVICES EUROPEES HIGH	PIK	S	9/3/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHLAND HOLDING	YIELD FONDS	PIK	S	9/3/2008	EUR	Assumed
LCPIUK	GBH PIK	STICHTING PENIONENFONDS METAAL EN	PIK	S	9/3/2008	EUR	Assumed
LCPIUK	GBH PIK	TECHNIEK	Term1 USD	S	12/7/2007	USD	Assumed
LCPIUK	KLEOPATRA SENIOR (03JULY07)	OCH ZIEF (MASTER)	Mezzanine	S	7/29/2008	EUR	Assumed
LCPIUK	LAVENA MEZZ (2MAR07) PROSIEBEN	GREYWOLF CAPITAL MGT. (MASTER)	Mezzanine	S	6/11/2008	EUR	Assumed
LCPIUK	HOLDCO	KKR TRS HOLDINGS LTD	Mezzanine	S	6/11/2008	EUR	Assumed
LCPIUK	LAVENA MEZZ (2MAR07) PROSIEBEN	YARPA	Mezzanine	S	3/4/2008	EUR	Assumed
LCPIUK	HOLDCO	FIR TREE PARTNERS (MASTER)	B1	S	4/17/2008	EUR	Assumed
LCPIUK	LAVENA SENIOR (2 MAR 07)	FIR TREE PARTNERS (MASTER)	B1	S	4/17/2008	EUR	Assumed
LCPIUK	PROSIEBENHOLDCO	FIR TREE PARTNERS (MASTER)	C1	S	4/17/2008	EUR	Assumed
LCPIUK	LAVENA SENIOR (2 MAR 07)	FIR TREE PARTNERS (MASTER)	C1	S	4/17/2008	EUR	Assumed
LCPIUK	PROSIEBENHOLDCO	FIR TREE PARTNERS (MASTER)	C1	S	4/22/2008	EUR	Assumed
LCPIUK	LAVENA SENIOR (2 MAR 07)	KKR TRS HOLDINGS LTD	D	S	6/11/2008	EUR	Assumed
LCPIUK	PROSIEBENHOLDCO	AVENUE INVESTMENTS L.P.	Junior Mezzanine	S	7/31/2008	GBP	Assumed
LCPIUK	LAVENA SENIOR (2 MAR 07)	BOUSSARD & GAVAUDAN HOLDING SARK	Euro Mezzanine	S	9/2/2008	EUR	Assumed
LCPIUK	LIBERATOR MEZZ (10/06)	MASTER LIMITED	GBP Mezzanine	S	9/2/2008	GBP	Assumed
LCPIUK	LIBERATOR MEZZ (10/06)	BOUSSARD & GAVAUDAN HOLDING SARK	Reverer	S	9/4/2008	EUR	Assumed
LCPIUK	LIBERATOR SENIOR FACILITIES DTD	YORK CAPITAL MANAGEMENT LP	B	S	12/19/2007	EUR	Assumed
LCPIUK	LIBERATOR SENIOR FACILITIES DTD	BLUEBAY EUROPEAN CREDIT OPFS	B	S	12/19/2007	EUR	Assumed
LCPIUK	LIBERATOR SENIOR FACILITIES DTD	BLUEBAY EUROPEAN CREDIT OPFS	B1	S	12/19/2007	EUR	Assumed
LCPIUK	LIBERATOR SENIOR FACILITIES DTD	COMMERZBANK AG	C1	S	7/2/2008	EUR	Assumed
LCPIUK	LIBERATOR SENIOR FACILITIES DTD	COMMERZBANK AG	C1	S	7/2/2008	EUR	Assumed
LCPIUK	LIBERATOR SENIOR FACILITIES DTD	COMMERZBANK AG	B1	S	7/2/2008	EUR	Assumed

Entry	Deal Name	Customer	Tranche	B/S	Trade Date	Curr Code	Status
LCPIUK	LIBERATOR SENIOR FACILITIES DTD	MORGAN STANLEY INVESTMENT MGMT	B1	S	6/9/2008	EUR	Assumed
LCPIUK	LIBERATOR SENIOR FACILITIES DTD	MEZZANO B.V.	C1	S	6/9/2008	EUR	Assumed
LCPIUK	MEP II S.A.R.L. & CORTEFIEL	MEZZANO B.V.	B1, B2, B3	B	8/29/2008	EUR	Assumed
LCPIUK ³	MEP II S.A.R.L. & CORTEFIEL	ANCHORAGE CAP MSTR OFFSHORE LTD	B1	S	9/12/2008	EUR	Assumed
LCPIUK ³	MEP II S.A.R.L. & CORTEFIEL	ANCHORAGE CAP MSTR OFFSHORE LTD	B2	S	9/12/2008	EUR	Assumed
LCPIUK ³	MEP II S.A.R.L. & CORTEFIEL	ANCHORAGE CAP MSTR OFFSHORE LTD	B3	S	9/12/2008	EUR	Assumed
LCPIUK	MOLNYCKE	DEUTSCHE BANK AG LONDON	B1	S	5/29/2008	EUR	Assumed
LCPIUK	MOLNYCKE	DEUTSCHE BANK AG LONDON	C1	S	5/29/2008	EUR	Assumed
LCPIUK	MOLNYCKE	DEUTSCHE BANK AG LONDON	D	S	6/17/2008	EUR	Assumed
LCPIUK	MOLNYCKE	NORDEA BANK	B1	S	4/15/2008	EUR	Assumed
LCPIUK	MOLNYCKE	NORDEA BANK	C1	S	4/15/2008	EUR	Assumed
LCPIUK	NEGGIO HOLDING 3 GMBH	IKB INTERNATIONAL S.A.	B	S	8/18/2008	EUR	Assumed
LCPIUK	NEGGIO HOLDING 3 GMBH	IKB INTERNATIONAL S.A.	C	S	8/18/2008	EUR	Assumed
LCPIUK	NEGGIO HOLDING 3 GMBH	YORK CAPITAL MANAGEMENT LP	CAREX	S	9/4/2008	EUR	Assumed
LCPIUK	NEGGIO HOLDING 3 GMBH	YORK CAPITAL MANAGEMENT LP	REVOLVING	S	9/4/2008	EUR	Assumed
LCPIUK	NTL CABLE PLC	BANC OF AMERICA SECURITIES UK LIMITED	A	S	9/2/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	CITIBANK N.A. (MASTER)	A	S	9/3/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	CREDIT SUISSE INTERNATIONAL	A	S	6/23/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	INTERMEDIATE CAPITAL GROUP	B6	S	8/19/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	KONIGSTRASSE 1 S.A.R.L.	B3	S	3/18/2008	EUR	Assumed
LCPIUK	NTL CABLE PLC	MARATHON ASSET MANAGEMENT, LLC	B4	S	12/3/2007	USD	Assumed
LCPIUK	NTL CABLE PLC	MORGAN STANLEY BK INTL LTD	B5	S	4/10/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	MORGAN STANLEY BK INTL LTD	B6	S	4/10/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	PIMCO ALLOCATION A/C	B1	S	4/24/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	PIMCO ALLOCATION A/C	B6	S	4/24/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	RMF EURO CDO II S.A.	B3	S	9/3/2008	EUR	Assumed
LCPIUK	NTL CABLE PLC	ROYAL MAIL PENSION PLAN	A	S	6/13/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	ROYAL MAIL PENSION PLAN	A	S	6/16/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	SCOGGIN CAPITAL MGMT (MASTER)	B1	S	2/21/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	SCOGGIN CAPITAL MGMT (MASTER)	B2	S	2/21/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	SCOGGIN CAPITAL MGMT (MASTER)	B5	S	2/21/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	SCOGGIN CAPITAL MGMT (MASTER)	B6	S	2/21/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	SCOGGIN CAPITAL MGMT, LP II	B5	S	4/1/2008	GBP	Assumed
LCPIUK	NYCOMED HOLDING A/S	BABSON CAPITAL	B1	S	9/3/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	BABSON CAPITAL	C1	S	9/3/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	CITIBANK INTL PLC	A	S	6/2/2008	USD	Assumed
LCPIUK	NYCOMED HOLDING A/S	CITIBANK INTL PLC	B1	S	7/31/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	CITIBANK INTL PLC	C1	S	7/31/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	CITIBANK-N.A. (MASTER) INTERNATIONAL PLC	A	S	6/4/2008	USD	Assumed
LCPIUK	NYCOMED HOLDING A/S	CHITIGROUP GLOBAL MARKETS, INC; CITIBANK INTERNATIONAL PLC	A	S	6/17/2008	USD	Assumed

Entity	Deal Name	Customer	Tranche	B/S	Trade Date	Currency	Status
LCPIUK	NYCOMED HOLDING AS	GOLDMAN SACHS CREDIT PARTNERS	B1	S	6/4/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	GOLDMAN SACHS CREDIT PARTNERS	C1	S	6/4/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	GSO CREDIT OPORT FUND (HELIOS)	B1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	GSO CREDIT OPORT FUND (HELIOS)	B1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	GSO CREDIT OPORT FUND (HELIOS)	C1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	GSO CREDIT OPORT FUND (HELIOS)	C1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	GSO CREDIT OPORT FUND (HELIOS)	C1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	GSO DOMESTIC CAPITAL FUNDING	B1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	GSO DOMESTIC CAPITAL FUNDING	B1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	GSO DOMESTIC CAPITAL FUNDING	C1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	GSO DOMESTIC CAPITAL FUNDING	C1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	GSO SPECIAL SITUATIONS OVERSEAS	B1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	GSO SPECIAL SITUATIONS OVERSEAS	B1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	GSO SPECIAL SITUATIONS OVERSEAS	C1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	GSO SPECIAL SITUATIONS OVERSEAS	C1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	HIGHBRIDGE INTERNATIONAL LLC	A	S	8/28/2008	USD	Assumed
LCPIUK	NYCOMED HOLDING AS	HIGHBRIDGE INTERNATIONAL LLC	A	S	8/28/2008	USD	Assumed
LCPIUK	NYCOMED HOLDING AS	INVESTCO EUROPEAN CDO I S.A.	B2 USD	S	6/6/2008	USD	Assumed
LCPIUK	NYCOMED HOLDING AS	INVESTCO EUROPEAN CDO I S.A.	C2 USD	S	6/6/2008	USD	Assumed
LCPIUK	NYCOMED HOLDING AS	MERRILL LYNCH ASSET MANAGEMENT	A	S	5/12/2008	USD	Assumed
LCPIUK	NYCOMED HOLDING AS	PMCO ALLOCATION A/C	B1	S	6/5/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	PMCO ALLOCATION A/C	C1	S	6/5/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	RAYTHEON MST PENSION (ADVENT)	A	S	11/14/2007	USD	Assumed
LCPIUK	ORANGINA	BABSON CAPITAL	A1	S	8/26/2008	EUR	Assumed
LCPIUK	ORANGINA	BABSON CAPITAL	A2	S	8/26/2008	EUR	Assumed
LCPIUK	ORION CABLE	HALCYON FUND, L.P.	B	S	3/6/2008	EUR	Assumed
LCPIUK	ORION CABLE	HALCYON FUND, L.P.	B	S	5/22/2008	EUR	Assumed
LCPIUK	ORION CABLE	HALCYON FUND, L.P.	C	S	3/6/2008	EUR	Assumed
LCPIUK	ORION CABLE	HALCYON FUND, L.P.	C	S	5/22/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH	BDF LIMITED	B1	S	7/31/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH	BDF LIMITED	B2	S	7/31/2008	USD	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH	BDF LIMITED	B2	S	7/31/2008	USD	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH	BDF LIMITED	B2	S	7/31/2008	USD	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH	BDF LIMITED	C1	S	7/31/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH	BDF LIMITED	C2	S	7/31/2008	USD	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH	BDF LIMITED	C2	S	7/11/2008	USD	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH	GAJA-MADRID NEPTUNE CLO I B.V.	B1	S	4/28/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH	GAJA-MADRID NEPTUNE CLO I B.V.	C1	S	4/28/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH	CLAVOS EURO CDO LIMITED	B1	S	8/28/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH	CLAVOS EURO CDO LIMITED	C1	S	8/28/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH	FIELD POINT IV, LTD	B1	S	7/31/2008	EUR	Assumed

Entity	Deal Name	Customer	Trade	BS	Trade Date	Currency	Status
LOPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	FIELD POINT IV, LTD	B2	S	7/31/2008	USD	Assumed
LOPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	FIELD POINT IV, LTD	B2	S	7/11/2008	USD	Assumed
LOPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	FIELD POINT IV, LTD	C1	S	7/31/2008	EUR	Assumed
LOPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	FIELD POINT IV, LTD	C2	S	7/31/2008	USD	Assumed
LOPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	FIELD POINT IV, LTD	C2	S	7/11/2008	USD	Assumed
LOPIUK	PHS SENIOR (2 JUL 07)	OCH ZIFF (MASTER)	CAPEX	S	8/28/2008	GBP	Assumed
LOPIUK	PROJECT KNIGHT SENIOR	YORK CAPITAL MANAGEMENT, LP	RCF	S	8/11/2008	GBP	Assumed
LOPIUK	PROSIEBEN (26JUN07) OPO	JASPER FUNDING	C2	S	5/7/2008	EUR	Assumed
LOPIUK	PROSIEBEN (26JUN07) OPO	JASPER FUNDING	C3	S	5/7/2008	EUR	Assumed
LOPIUK	SEAT PAGINE GALLE (TERM A)	JING BANK N.V.	B	S	3/19/2008	EUR	Assumed
LOPIUK	TYROL ACQUISITION 2 SAS	WESTLB	B	S	6/6/2008	EUR	Assumed
LOPIUK	WIND PIK FACILITY	FIDELITY INVESTMENTS (MASTER)	C	S	6/6/2008	EUR	Assumed
LOPIUK	WIND PIK FACILITY	NEWPORT FUNDING CORP.	PIK	S	9/11/2008	USD	Assumed
LOPIUK	WIND PIK FACILITY	NEWPORT GBL CREDIT FD	PIK	S	8/26/2008	EUR	Assumed
LOPIUK	WIND PIK FACILITY	NEWPORT GLOBAL OPP FUND LP	PIK	S	9/2/2008	EUR	Assumed
LOPIUK	WIND PIK FACILITY	NEWPORT GLOBAL OPP FUND LP	PIK	S	8/27/2008	EUR	Assumed
LOPIUK	WORLD DIRECTORIES	DEUTSCHE BANK AG LONDON	B2 DUTCH	S	9/5/2008	EUR	Assumed
LOPIUK	WELL GROUP PLC	BANC OF AMERICA SECURITIES UK LIMITED	B2	S	8/13/2008	EUR	Assumed
LOPIUK	WELL GROUP PLC	DEUTSCHE BANK AG LONDON	B2	S	2/7/2008	EUR	Assumed
LOPIUK	YELLOW BRICK ROAD	MARATHON ASSET MANAGEMENT, LLC	B1	S	4/22/2008	EUR	Assumed
LOPIUK	YELLOW BRICK ROAD	MARATHON ASSET MANAGEMENT, LLC	B1	S	1/31/2008	EUR	Assumed
LOPIUK	YELLOW BRICK ROAD	MARATHON ASSET MANAGEMENT, LLC	C1	S	2/1/2008	EUR	Assumed
LOPIUK	YELLOW BRICK ROAD	MARATHON ASSET MANAGEMENT, LLC	C1	S	1/31/2008	EUR	Assumed
LOPIUK	YELLOW BRICK ROAD	MARATHON ASSET MANAGEMENT, LLC	C1	S	2/1/2008	EUR	Assumed

Footnotes:

- 1 Closed trades
- 2 Block trade allocation
- 3 New trades since November 14, 2008 filing

From: Baer, Herb [HBAer@epiqsystems.com]
Sent: Sunday, December 14, 2008 6:12 PM
Subject: Lehman Brothers Holding Inc. et al. (08-13555) - Docket #2206 - 4 of 6 - Notice of Filing of Revised Exhibits and Revised Proposed Order Re: Open Trade Confirmations Motion
Attachments: 4. Exhibit B - Rejected Trades.pdf

Attached please find part 4 of 6 of:

Notice of Filing of Revised Exhibits and Revised Proposed Order Relating
to the Debtors' Motion for an Order Pursuant to Section 365 of the
Bankruptcy Code Approving the Assumption or Rejection of Open Trade
Confirmations

<<4. Exhibit B - Rejected Trades.pdf>>

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EXHIBIT B

REJECTED TRADES

LCPI & LCPI UK
Rejected

Entity	Dea Name	Customer Name	Tranche	B/S	Trade Date	Currency	Status
LCPI	ACTS AERO TECH SUPPORT	ARES ENHANCED LN INV STRAT III		B	9/11/2008	USD	Rejected
LCPI	AGA MEDICAL CORPORATION 4/28/06	OSPREY CDO 2006-1 LTD		B	8/22/2008	USD	Rejected
LCPI	AMCO PROPERTIES, L.P. (A&R 11/2/04)	OAK HILL CREDIT PART V		B	6/5/2008	USD	Rejected
LCPI	AMCO PROPERTIES, L.P. (A&R 11/2/04)	OAK HILL CREDIT PARTNERS II		S	6/5/2008	USD	Rejected
LCPI	AMCO PROPERTIES, L.P. (A&R 11/2/04)	OAK HILL CREDIT PARTNERS III		S	6/5/2008	USD	Rejected
LCPI	AMCO PROPERTIES, L.P. (A&R 11/2/04)	OAK HILL CREDIT PARTNERS IV		S	6/5/2008	USD	Rejected
LCPI	AMCO PROPERTIES, L.P. (A&R 11/2/04)	OHA PARK AVENUE CLO I, LTD.		S	6/5/2008	USD	Rejected
LCPI	ALLANCE IMAGING, INC.	GRAND CENTRAL ASSET BDC		B	9/11/2008	USD	Rejected
LCPI	ALLISON TRANSMISSION 3 SEN (8/7/07)	FUSION FUNDING LIMITED		S	8/7/2008	USD	Rejected
LCPI	ALLTEL CORP (11/16/07) (B-2 facility)	GOLDMAN SACHS CREDIT PARTNER		B	9/4/2008	USD	Rejected
LCPI	ALTOS HORNOS DE MEXICO - SENS	SATELLITE SENIOR INCOME FUND		B	7/18/2008	USD	Rejected
LCPI	AVETA INC. 2ND A&R 8-14-06	DE SHAW SECURITIES UK		B	4/27/2007	USD	Rejected
LCPI	AVETA INC. 2ND A&R 8-14-06	CYPRESS TREE INVEST MGMT		B	6/12/2008	USD	Rejected
LCPI	AVETA INC. 2ND A&R 8-14-06	CYPRESS TREE INVEST MGMT		B	6/19/2008	USD	Rejected
LCPI	AVETA INC. 2ND A&R 8-14-06	RESOLUTION PARTNERS, LLC		B	7/9/2008	USD	Rejected
LCPI	BOOZ ALLEN HAMILTON INC. (7/31/08)	SEIX INVESTMENT ADVISORS		B	8/25/2008	USD	Rejected
LCPI	BOSTON GENERATING 2ND LIEN	CARLYLE HIGH YIELD PRTRNS IX		B	8/4/2008	USD	Rejected
LCPI	BRICKMAN GROUP	STONEHILL		B	8/5/2008	USD	Rejected
LCPI	BUCKRUS INTERNATIONAL, INC. 5/07	SEI INST. INV TR ENHANCED INC		B	9/3/2008	USD	Rejected
LCPI	BUCKRUS INTERNATIONAL, INC. 5/07	BANK OF MONTREAL		B	9/10/2008	USD	Rejected
LCPI	BUFFETS INC (11/07/06)	BLACK DIAMOND CLO 2005-1 LTD.		B	9/9/2008	USD	Rejected
LCPI	CALPINE CORP EXT TERM LOAN 01/31/08	PEQUOT CAPITAL MGMT (MASTER)		B	4/22/2008	USD	Rejected
LCPI	CAMPARK FINANCIAL (5-yr Japanese Term)	FD CBA LOAN FUNDING LLC		B	9/3/2008	USD	Rejected
LCPI	CHOC TAW INVESTORS BY	GOLDENTREE 2004 TRUST		S	9/3/2008	USD	Rejected
LCPI	CLAIRE'S STORES (8/29/07) 1 em loan	FARALLON CAPITAL PARTNERS, LP		B	8/6/2008	USD	Rejected
LCPI	CLAIRE'S STORES (5/29/07) 1 em loan	POST ADVISORY GROUP (MST)		B	6/16/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	ALADDIN CLO HOLDING ACCT		B	5/17/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK DEBT STRATEGIES FUND, INC.		B	9/2/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK FLOATING RATE INCOME STRATEGIES FUND, INC.		B	9/8/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK GLOBAL FLOATING RATE INCOME TRUST		B	9/8/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK LIMITED DURATION INCOME TRUST		B	9/8/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK SENIOR FLOATING RATE PORTFOLIO		B	9/8/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	MASTER SENIOR FLOATING RATE		B	9/8/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	ROYAL BANK OF CANADA		B	8/19/2008	USD	Rejected
LCPI	DANA HOLDING TL (1/31/08)	ALADDIN CLO HOLDING ACCT		B	9/8/2008	USD	Rejected
LCPI	DANA HOLDING TL (1/31/08)	ORE HILL PARTNERS LLC		B	7/14/2008	USD	Rejected
LCPI	DANA HOLDING TL (1/31/08)	ORE HILL PARTNERS LLC		B	8/19/2008	USD	Rejected
LCPI	DAYCO (MARK IV)	PROSPECT MOUNTAIN FUND LIMITED		B	8/5/2008	USD	Rejected
LCPI	DAYCO (MARK IV)	CENTRE PACIFIC MASTER		B	8/13/2008	USD	Rejected
LCPI	DELTA AIR LINES 1ST LIEN (4/30/07)	SUN CAPITAL		S	6/24/2008	USD	Rejected
LCPI	DRESSER, INC. FIRST LIEN CA 5/07	CREDIT SUISSE LOAN FUNDING LLC		B	3/18/2008	USD	Rejected
LCPI	EDGEN MURRAY FIRST LIEN CREDIT AGREEMENT	LANDMARK II CDO LIMITED		B	9/10/2008	USD	Rejected
LCPI	EDGEN MURRAY FIRST LIEN CREDIT AGREEMENT	ABP INVESTMENTS US INC MASTER		B	9/4/2008	USD	Rejected
LCPI	ENRON TRADE CLAIM (Hawaii Trust)	STITCHING PENSIOENFONDS ABP		B	9/8/2008	USD	Rejected
LCPI	FAIRPOINT COMMUNICATIONS 3-31-08	STITCHING PENSIOENFONDS ABP		B	8/4/2008	USD	Rejected

Entity	Deal Name	Customer Name	Tranche	B/S	Tradedate	CurrCode	Status
LCP1	FAIRPOINT COMMUNICATIONS 3-31-08	STITCHING PENSIONFONDS ABP		B	8/9/2008	USD	Rejected
LCP1	FRONTIER DRILLING 1ST LIEN (A8R 8/13/07)	ALCENTRA INC. (MASTER)		B	9/5/2008	USD	Rejected
LBIH	GENERAL MOTORS CORPORATION (6/16/03)	DEUTSCHE BANK AG NEW YORK BRANCH		B	1/14/2008	USD	Rejected
LCP1	GENERAL MOTORS CORPORATION (6/16/03)	METROPOLITAN WEST ASSET MGMT		B	4/22/2008	USD	Rejected
LCP1	GENERAL MOTORS CORPORATION (6/16/03)	SOC GEN		B	8/19/2008	USD	Rejected
LCP1	GENERAL MOTORS CORPORATION (6/16/03)	STARK MASTER FUND LTD		B	6/2/2008	USD	Rejected
LCP1	GEORGIA GULF (10/3/06)	PROSPECT MOUNTAIN FUND LIMITED		B	7/30/2008	USD	Rejected
LCP1	GEORGIA-PACIFIC CORP (1ST LIEN 12-20-05)	SECURITY INVESTORS, LLC		B	9/3/2008	USD	Rejected
LCP1	GOODYEAR TIRE & RUBBER 2ND LIEN(4-20-07)	DEUTSCHE BANK AG NEW YORK BRANCH		B	9/3/2008	USD	Rejected
LCP1	GOODYEAR TIRE & RUBBER 2ND LIEN(4-20-07)	DEUTSCHE BANK AG NEW YORK BRANCH		B	9/9/2008	USD	Rejected
LCP1	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	DEUTSCHE BANK AG NEW YORK BRANCH		B	6/2/2008	USD	Rejected
LCP1	HANGER ORTHOPEDIC, 305MM (05-26-06)	NORTHWOODS CAPITAL V, LIMITED		B	9/2/2008	USD	Rejected
LCP1	HANGER ORTHOPEDIC, 305MM (05-26-06)	NORTHWOODS CAPITAL VII		B	9/2/2008	USD	Rejected
LCP1	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	PIMCO FLOATING RATE INCOME FUND		B	8/21/2008	USD	Rejected
LCP1	HUNTSMAN INTL (8/16/05 AMENDED 4/19/07)	APOSTLE LOOMIS SAYLES CREDIT OPPORTUNITIES FUND		B	9/12/2008	USD	Rejected
LCP1	ICONIX BRAND GROUP, INC.	STANFIELD CAPITAL PARTNERS LLC		B	9/4/2008	USD	Rejected
LCP1	ICONIX BRAND GROUP, INC.	SUNTRUST BANK		B	9/5/2008	USD	Rejected
LCP1	LAS VEGAS SANDS, LLC (5/23/07)	ROYAL BANK OF SCOTLAND		B	6/24/2008	USD	Rejected
LCP1	LYONDELLBASELL INDUSTRIES, CITI-12/20/07	CLASSIC FLOAN FUNDING LLC		B	6/18/2008	USD	Rejected
LCP1	LYONDELLBASELL INDUSTRIES, CITI-12/20/07	HARTFORD FLOATING RATE FUND		S	8/26/2008	USD	Rejected
LCP1	LYONDELLBASELL INDUSTRIES, CITI-12/20/07	HARTFORD HIGH YIELD FUND		S	8/26/2008	USD	Rejected
LCP1	LYONDELLBASELL INDUSTRIES, CITI-12/20/07	HARTFORD HIGH YIELD HLS FUND		S	8/26/2008	USD	Rejected
LCP1	LYONDELLBASELL INDUSTRIES, CITI-12/20/07	PROSPECT MOUNTAIN FUND LIMITED		B	7/18/2008	USD	Rejected
LCP1	LYONDELLBASELL INDUSTRIES, CITI-12/20/07	VELOCITY CLO LTD.		B	7/18/2008	USD	Rejected
LCP1	M. FABRIKANT & SONS INC.	ONE EAST CAPITAL ADVISORS/MSR		B	4/11/2007	USD	Rejected
LCP1	MACH GEN, LLC 1ST LIEN (2/22/07)	HIGHLAND FLOATING RATE FUND		B	9/2/2008	USD	Rejected
LCP1	MANITOWOC COMPANY INC. THE (6-10-05)	THOROUGHRED FUND L.P.		B	9/5/2008	USD	Rejected
LCP1	MARK IV TRANCHE B TERM	SAN GABRIEL CLO LTD.		B	8/20/2008	USD	Rejected
LCP1	MARK IV TRANCHE B TERM	SUN CAPITAL PARTNERS V (AIV-1)		S	8/20/2008	USD	Rejected
LCP1	MEG ENERGY CORP. (4/06)	PUTNAM FLOATING RATE INCOME FUND		B	8/28/2008	USD	Rejected
LCP1	MEG ENERGY CORP. (4/06)	PUTNAM FLOATING RATE INCOME FUND		B	8/28/2008	USD	Rejected
LCP1	MIRANT NORTH AMERICA (1/3/06)	ARGENTUM LLC		B	8/11/2008	USD	Rejected
LCP1	MYLAN INC. 12/20/07	MCDONNELL LOAN OPPORTUNITY LTD		B	8/7/2008	USD	Rejected
LCP1	MYLAN INC. 12/20/07	SCOTLABANC, INC.		B	8/11/2008	USD	Rejected
LCP1	NATIONAL CINEMEDIA (2/07)	GOLDMAN SACHS CREDIT PARTNERS LP		B	7/10/2008	USD	Rejected
LCP1	NORTHWEST AIRLINES \$1.050BN 08-21-06	COURAGE CAPITAL MGMT		S	7/18/2008	USD	Rejected
LCP1	NORTHWEST AIRLINES \$1.050BN 08-21-06	DEUTSCHE BANK AG NEW YORK BRANCH		S	7/21/2008	USD	Rejected
LCP1	NORTHWEST AIRLINES \$1.050BN 08-21-06	NATIONWIDE MUTUAL INSURANCE CO		S	9/11/2008	USD	Rejected
LCP1	NORTHWEST AIRLINES \$1.050BN 08-21-06	SANKATY ADVISORS, INC.		S	7/21/2008	USD	Rejected
LCP1	NORTHWEST AIRLINES \$1.050BN 08-21-06	WAVE MANAGEMENT GROUP		B	8/27/2008	USD	Rejected
LCP1	NRG ENERGY, INC. (2ND PAR 6/8/07)	ABERDEEN HIGH YIELD FIXED INCOME FUND		B	9/11/2008	USD	Rejected
LCP1	NTK (NORTERX) HOLDINGS, INC. (PIK)	BANK OF AMERICA		B	7/9/2008	USD	Rejected
LCP1	NTK (NORTERX) HOLDINGS, INC. (PIK)	BANK OF AMERICA		B	1600-01-01	USD	Rejected
LCP1	OWENS ILLINOIS, INC. 6-14-06	THL NORTERX (LUXEMBOURG) S.A.R.L		S	9/15/2008	USD	Rejected
LCP1	PINNACLE FOODS FINANCE LLC	SECURITY BENEFIT LIFE INS CO		B	9/3/2008	USD	Rejected
LCP1	PLASTEC ENGINEERED 1ST LIEN (2/12/07)	R2 TOP HAT LTD		B	8/15/2008	USD	Rejected
LCP1	QUEBECOR WORLD INC.	KNIGHTSBRIDGE 2007.1 CLO LTD		B	9/10/2008	USD	Rejected
LBIH	QUEBECOR WORLD INC.	BANK OF AMERICA		B	5/29/2008	USD	Rejected
LCP1	QUEBECOR WORLD INC.	CITIBANK, N.A. (MASTER)		B	5/30/2008	USD	Rejected
LCP1	QUEBECOR WORLD INC.	CYRUS CAPITAL MANAGEMENT MST		S	4/7/2008	USD	Rejected
LCP1	QUEBECOR WORLD INC.	DOJ TOTAL RETURN LOAN FUND, L.P.		S	4/30/2008	USD	Rejected
LCP1	QUEBECOR WORLD INC.	PRR LOAN FUNDING TRUST		S	5/28/2008	USD	Rejected
LCP1	QUEBECOR WORLD INC.	WACHOVIA BANK		B	6/19/2008	USD	Rejected

[illegible]

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Entity	Deal Name	Customer Name	Tranche	BIS	MTM	MTM Date	Currency	Status
LCPIUK	EENDEKA	BANC OF AMERICA SECURITIES LIMITED	C	B		7/31/2008	EUR	Rejected
LCPIUK	FALCON SENIOR (17DEC07) (A)	PIMCO ALLOCATION AC	B USD	S		8/21/2008	USD	Rejected
LCPIUK	FALCON SENIOR (17DEC07) (A)	PIMCO ALLOCATION AC	C USD	S		8/21/2008	USD	Rejected
LCPIUK	IMO CARWASH	PRAMERICA	A1	B		9/2/2008	GBP	Rejected
LCPIUK	IMO CARWASH	PRAMERICA	A2	B		9/2/2008	EUR	Rejected
LCPIUK	IMO CARWASH	PRAMERICA	B1	B		9/2/2008	GBP	Rejected
LCPIUK	IMO CARWASH	PRAMERICA	B2	B		9/2/2008	EUR	Rejected
LCPIUK	ISS HOLDING AS	CTIBANK INTERNATIONAL PLC	B10	B		9/5/2008	EUR	Rejected
LCPIUK	ISS HOLDING AS	CTIBANK INTERNATIONAL PLC	B9	B		9/5/2008	EUR	Rejected
LCPIUK	KABEL DEUTSCHELAND (12MAY06)	CTIBANK INTERNATIONAL PLC	A	B		8/19/2008	EUR	Rejected
LCPIUK	KABEL DEUTSCHELAND (12MAY06)	GOLDMAN SACHS CREDIT PARTNER	A	B		7/15/2008	EUR	Rejected
LCPIUK	KABEL DEUTSCHLAND HOLDING GMBH PIK	ROYAL BANK OF SCOTLAND	PIK	B		7/23/2008	EUR	Rejected
LCPIUK	KABEL DEUTSCHLAND HOLDING GMBH PIK	ROYAL BANK OF SCOTLAND	PIK	B		9/3/2008	EUR	Rejected
LCPIUK	LAVENA SENIOR (2 MAR 07) PROSIEBENHOLDCO	BANK OF AMERICA	B1	B		9/1/2008	EUR	Rejected
LCPIUK	LAVENA SENIOR (2 MAR 07) PROSIEBENHOLDCO	BANK OF AMERICA	B1	B		8/11/2008	EUR	Rejected
LCPIUK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	BABSON CAPITAL	C1	S		8/11/2008	EUR	Rejected
LCPIUK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	BLUEBAY EUROPEAN CREDIT OPFS	A1	S		8/29/2008	EUR	Rejected
LCPIUK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	COMMERZBANK AG	B1	B		12/19/2007	EUR	Rejected
LCPIUK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	MORGAN STANLEY	B1	S		7/2/2008	EUR	Rejected
LCPIUK	MEP II S.A.R.L. & CORTIEFEL S.A. (03/07)	ROYAL BANK OF SCOTLAND	B1	S		6/9/2008	EUR	Rejected
LCPIUK	MEP II S.A.R.L. & CORTIEFEL S.A. (03/07)	ROYAL BANK OF SCOTLAND	B2	B		8/29/2008	EUR	Rejected
LCPIUK	MEP II S.A.R.L. & CORTIEFEL S.A. (03/07)	ROYAL BANK OF SCOTLAND	B3	B		8/29/2008	EUR	Rejected
LCPIUK	MOLNLYCKE	LYODS TSB BANK PLC	D	B		6/17/2008	EUR	Rejected
LCPIUK	MOLNLYCKE	DEUTSCHE BANK AG LONDON	B1	B		6/25/2008	EUR	Rejected
LCPIUK	MOLNLYCKE	DEUTSCHE BANK AG LONDON	C1	B		6/25/2008	EUR	Rejected
LCPIUK	MOLNLYCKE	DEUTSCHE BANK AG LONDON	B6	B		8/7/2008	GBP	Rejected
LCPIUK	NTL CABLE PLC	DRESDNER BANK AG LONDON BRANCH	C	B		1/31/2008	USD	Rejected
LCPIUK	NTL CABLE PLC	CTIBANK INTERNATIONAL PLC	B2 USD	B		8/7/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING AS	CTIBANK INTERNATIONAL PLC	C2 USD	B		8/7/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING AS	DRESDNER	A	B		8/27/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING AS	MERRILL LYNCH INTERNATIONAL	A	B		7/23/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING AS	MORGAN STANLEY BANK INTERNATIONAL LIMITED	A	B		5/6/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING AS	MORGAN STANLEY BANK INTERNATIONAL LIMITED	A	B		5/8/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING AS	MORGAN STANLEY BANK INTERNATIONAL LIMITED	A	B		8/26/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING AS	MORGAN STANLEY SENIOR FUNDING, INC.	A	B		5/4/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING AS	MORGAN STANLEY BANK INTERNATIONAL LIMITED	A	B		5/21/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING AS	MORGAN STANLEY BANK INTERNATIONAL LIMITED	A	B		8/28/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING AS	ROYAL BANK OF SCOTLAND	B1	B		4/2/2008	EUR	Rejected
LCPIUK	PROSIEBEN (26JUN07) OPCO	BS CAPITAL MANAGEMENT LP	C1	B		4/2/2008	EUR	Rejected
LCPIUK	PROSIEBEN (26JUN07) OPCO	SCOGGIN CAPITAL MGMT (MASTER)	C2	B		9/4/2008	EUR	Rejected
LCPIUK	PROSIEBEN (26JUN07) OPCO	SCOGGIN CAPITAL MGMT (MASTER)	C3	B		4/29/2008	EUR	Rejected
LCPIUK	TYROL ACQUISITION 2 SAS	GOLDMAN SACHS CREDIT PARTNER	B	B		4/29/2008	EUR	Rejected
LCPIUK	TYROL ACQUISITION 2 SAS	GOLDMAN SACHS CREDIT PARTNER	C	B		6/23/2008	EUR	Rejected
LCPIUK	WDAC INTERMEDIATE 2 (2007) NDLT (PIK)	GOLDMAN SACHS CREDIT PARTNER	PIK	B		6/23/2008	EUR	Rejected
LCPIUK	WDAC INTERMEDIATE 2 (2007) NDLT (PIK)	GOLDMAN SACHS CREDIT PARTNER	PIK	B		7/2/2008	EUR	Rejected
LCPIUK	YELL GROUP PLC	BOCH ZIFF (MASTER)	B2	B		6/23/2008	EUR	Rejected
LCPIUK	YELL GROUP PLC	BANK OF AMERICA	B2	B		7/23/2008	EUR	Rejected

LCP1 & LCP1 UK
Rejected - Blacklined version

Entity	Deal Name	Customer Name	Tranche	B/S	Maturity Date	Currency	Status
LCP1	ACTS AERO TECH SUPPORT	AGES ENHANCED LN INV STRAT III		B	9/11/2008	USD	Rejected
LCP1	AGA MEDICAL CORPORATION 4/28/06	OSPREY CDO 2006-1 LTD		B	8/22/2008	USD	Rejected
LCP1	AMCO PROPERTIES, L.P. (A&R 11/2/04)	OAK HILL CREDIT PART V		S	6/5/2008	USD	Assumed Rejected
LCP1	AMCO PROPERTIES, L.P. (A&R 11/2/04)	OAK HILL CREDIT PARTNERS II		S	6/5/2008	USD	Assumed Rejected
LCP1	AMCO PROPERTIES, L.P. (A&R 11/2/04)	OAK HILL CREDIT PARTNERS III		S	6/5/2008	USD	Assumed Rejected
LCP1	AMCO PROPERTIES, L.P. (A&R 11/2/04)	OAK HILL CREDIT PARTNERS IV		S	6/5/2008	USD	Assumed Rejected
LCP1	AMCO PROPERTIES, L.P. (A&R 11/2/04)	OAK PARK AVENUE CLO I, LTD.		S	6/5/2008	USD	Assumed Rejected
LCP1	ALLIANCE IMAGING, INC.	GRAND CENTRAL ASSET BDC		B	9/11/2008	USD	Rejected
LCP1	ALLISON TRANSMISSION 3.5BN (8/7/07)	FUSION FUNDING LIMITED		S	8/7/2008	USD	Rejected
LCP1	ALLTEL CORP (11/6/07) (B-1 facility)	GOLDMAN SACHS CREDIT PARTNER		B	9/4/2008	USD	Rejected
LCP1	ALLTEL CORP (4/14/6/07) (B-2 facility)	KINNEY HILL CREDIT OPPRT. FUND		S	8/6/2008	USD	Rejected
LCP1	ALLTEL CORP (4/14/6/07) (B-2 facility)	PSCHOENFELD ASSET MANAGEMENT		S	7/22/2008	USD	Rejected
LCP1	ALLTEL CORP (11/6/07) (B-2 facility)	SATELLITE SENIOR INCOME FUND		B	7/18/2008	USD	Rejected
LCP1	ALTOS HORNOS DE MEXICO - SENS	DE SHAW SECURITIES UK		B	4/27/2007	USD	Rejected
LCP1	AVETA INC. 2ND A&R 8-14-06	CYPRESS TREE INVEST MGMT		B	6/12/2008	USD	Rejected
LCP1	AVETA INC. 2ND A&R 8-14-06	CYPRESS TREE INVEST MGMT		B	6/19/2008	USD	Rejected
LCP1	AVETA INC. 2ND A&R 8-14-06	HIGHLAND CAPITAL MGMT LP		S	6/22/2008	USD	Rejected
LCP1	AVETA INC. 2ND A&R 8-14-06	HIGHLAND CAPITAL MGMT LP		S	6/22/2008	USD	Rejected
LCP1	AVETA INC. 2ND A&R 8-14-06	HIGHLAND CAPITAL MGMT LP		S	6/22/2008	USD	Rejected
LCP1	AVETA INC. 2ND A&R 8-14-06	HIGHLAND CAPITAL MGMT LP		S	6/22/2008	USD	Rejected
LCP1	AVETA INC. 2ND A&R 8-14-06	MURRAY CAPITAL MGMT (MASTER)		S	7/29/2008	USD	Rejected
LCP1	AVETA INC. 2ND A&R 8-14-06	RESOLUTION PARTNERS, LLC		B	7/9/2008	USD	Rejected
LCP1	AVETA INC. 2ND A&R 8-14-06	SEX INVESTMENT ADVISORS		B	8/25/2008	USD	Rejected
LCP1	AVETA INC. 2ND A&R 8-14-06	CARLYE HIGH YIELD PTNRS IX		B	8/4/2008	USD	Rejected
LCP1	BOOZ ALLEN HAMILTON INC. (7/31/06)	STONEHILL		B	8/5/2008	USD	Rejected
LCP1	BROOKMAN GROUP	SEI INST. INV TR ENHANCED INC		B	9/3/2008	USD	Rejected
LCP1	BUCCYRUS INTERNATIONAL, INC. 5/07	BANK OF MONTREAL		B	9/10/2008	USD	Rejected
LCP1	BUCCYRUS INTERNATIONAL, INC. 5/07	BLACK DIAMOND CLO 2005-1 LTD.		B	9/9/2008	USD	Rejected
LCP1	BUCCYRUS INTERNATIONAL, INC. 5/07	PEQUOT CAPITAL MGMT (MASTER)		B	4/22/2008	USD	Rejected
LCP1	BUCCYRUS INTERNATIONAL, INC. 5/07	SATELLITE ASSET MGMT (MASTER)		B	4/22/2008	USD	Rejected
LCP1	BUCCYRUS INTERNATIONAL, INC. 5/07	SATELLITE ASSET MGMT (MASTER)		B	4/22/2008	USD	Rejected
LCP1	BUCCYRUS INTERNATIONAL, INC. 5/07	FCBNA LOAN FUNDING LLC		B	9/3/2008	USD	Rejected
LCP1	CAMPBELL FINANCIAL (5-yr Japanese Term)	GOLDENTREE 2004 TRUST		S	9/3/2008	USD	Rejected
LCP1	CHOCTAW INVESTORS BY	FARALLON CAPITAL PARTNERS, LP		B	8/6/2008	USD	Rejected
LCP1	CLAIRE'S STORES (5/29/07) Term Loan	POST ADVISORY GROUP (MST)		B	6/16/2008	USD	Rejected
LCP1	CLAIRE'S STORES (5/29/07) Term Loan	POST ADVISORY GROUP (MST)		B	6/17/2008	USD	Rejected
LCP1	CONSOLIDATED CONTAINER CO 2ND LIEN	ALADDIN CLO HOLDING ACCT		B	9/2/2008	USD	Rejected
LCP1	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK FIN. MGMT (MASTER) FLOATING RATE		B	9/4/2008	USD	Rejected
LCP1	CONSOLIDATED CONTAINER CO 2ND LIEN	INCOME STRATEGIES FUND, INC.		B	9/8/2008	USD	Rejected
LCP1	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK FLOATING RATE INCOME STRATEGIES		B	9/8/2008	USD	Rejected
LCP1	CONSOLIDATED CONTAINER CO 2ND LIEN	FUND, INC.		B	9/8/2008	USD	Rejected
LCP1	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK GLOBAL FLOATING RATE INCOME TRUST		B	9/4/2008	USD	Rejected
LCP1	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK GLOBAL FLOATING RATE INCOME TRUST		B	9/8/2008	USD	Rejected
LCP1	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK LIMITED DURATION INCOME TRUST		B	9/8/2008	USD	Rejected
LCP1	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK SENIOR FLOATING RATE PORTFOLIO		B	9/4/2008	USD	Rejected
LCP1	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK SENIOR FLOATING RATE PORTFOLIO		B	9/8/2008	USD	Rejected

Entity	Deal Name	Customer Name	Tranche	B/S	Maturity Date	Curr Code	Status
LCP1	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK SENIOR INCOME SERIES III PLC		B	9/4/2008	USD	Rejected
LCP1	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK SENIOR INCOME SERIES III PLC		B	9/8/2008	USD	Rejected
LCP1	CONSOLIDATED CONTAINER CO 2ND LIEN	MASTER SENIOR FLOATING RATE		B	9/8/2008	USD	Rejected
LCP1	CONSOLIDATED CONTAINER CO 2ND LIEN	HELLOS ADVISORS LLC NEW YORK		\$	9/8/2008	USD	Rejected
LCP1	CONSOLIDATED CONTAINER CO 2ND LIEN	ROYAL BANK OF CANADA		B	8/19/2008	USD	Rejected
LCP1	CONSOLIDATED CONTAINER HLDGS 1ST LIEN	ALADDIN CLO HOLDING ACCT		B	9/8/2008	USD	Rejected
LCP1	DANA HOLDING TLT(1/31/08)	ORE HILL PARTNERS LLC		B	7/14/2008	USD	Rejected
LCP1	DANA HOLDING TLT(1/31/08)	ORE HILL PARTNERS LLC		B	8/19/2008	USD	Rejected
LCP1	DANA HOLDING TLT(1/31/08)	PROSPECT MOUNTAIN FUND LIMITED		B	8/5/2008	USD	Rejected
LCP1	DAYCO (MARK IV)	CENTRE PACIFIC MASTER		B	8/13/2008	USD	Rejected
LCP1	DAYCO (MARK IV)	OAK HILL ADVISORS L.P. (MASTER)		B	7/29/2008	USD	Rejected
LCP1	DAYCO (MARK IV)	SUN CAPITAL		\$	6/24/2008	USD	Rejected
LCP1	DAYCO (MARK IV)	SUN CAPITAL		\$	6/4/2008	USD	Rejected
LCP1	DAYCO (MARK IV)	SUN CAPITAL		\$	8/4/2008	USD	Rejected
LCP1	DELTA AIR LINES 1ST LIEN (4/30/07)	CREDIT SUISSE LOAN FUNDING LLC		B	3/18/2008	USD	Rejected
LCP1	DRESSER, INC. FIRST LIEN CA 5/07	LANDMARK II ODO LIMITED		B	9/10/2008	USD	Rejected
LCP1	DRESSER, INC. FIRST LIEN CA 5/07	PURMAN INVESTMENTS		\$	9/8/2008	USD	Rejected
LCP1	EDGEN MURRAY FIRST LIEN CREDIT AGREEMENT	ABP INVESTMENTS US INC MASTER		B	9/4/2008	USD	Rejected
LCP1	EDGEN MURRAY FIRST LIEN CREDIT AGREEMENT	ABP INVESTMENTS US INC MASTER		B	9/9/2008	USD	Rejected
LCP1	EDGEN MURRAY FIRST LIEN CREDIT AGREEMENT	ALADDIN CLO HOLDING ACCT		\$	9/8/2008	USD	Rejected
LCP1	EDGEN MURRAY FIRST LIEN CREDIT AGREEMENT	STOCHTING PENSIONFONDS ABP		B	9/8/2008	USD	Rejected
LCP1	EDGEN MURRAY FIRST LIEN CREDIT AGREEMENT	FARALLON CAPITAL PARTNERS LP		B	5/6/2008	USD	Rejected
LCP1	FAIRPOINT COMMUNICATIONS 3-31-08	STOCHTING PENSIONFONDS ABP		B	8/4/2008	USD	Rejected
LCP1	FAIRPOINT COMMUNICATIONS 3-31-08	STOCHTING PENSIONFONDS ABP		B	8/8/2008	USD	Rejected
LCP1	FRONTIER DRILLING 1ST LIEN (A/R 8/13/07)	ALCENTRA INC. (MASTER)		B	9/5/2008	USD	Rejected
LCP1	GENERAL MOTORS CORPORATION (6/16/03)	CHICOR NORTH AMERICA INC.		\$	12/4/2007	USD	Rejected
LCP1	GENERAL MOTORS CORPORATION (6/16/03)	DEUTSCHE BANK AG NEW YORK BRANCH		B	1/14/2008	USD	Rejected
LCP1	GENERAL MOTORS CORPORATION (6/16/03)	JPMORGAN		\$	7/29/2008	USD	Rejected
LCP1	GENERAL MOTORS CORPORATION (6/16/03)	METROPOLITAN WEST ASSET MGMT		B	4/22/2008	USD	Rejected
LCP1	GENERAL MOTORS CORPORATION (6/16/03)	SOC GEN		B	8/19/2008	USD	Rejected
LCP1	GENERAL MOTORS CORPORATION (6/16/03)	STAR MASTER FUND LTD.		B	6/2/2008	USD	Rejected
LCP1	GEORGIA GULF (10/3/06)	KSCAPITAL		\$	7/29/2008	USD	Rejected
LCP1	GEORGIA GULF (10/3/06)	GRE HILL PARTNERS LLC PROSPECT MOUNTAIN FUND LIMITED		B	7/30/2008	USD	Rejected
LCP1	GEORGIA-PACIFIC CORP (1ST LIEN 12-20-05)	SECURITY BENEFIT LIFE INS CO INVESTORS, LLC		B	9/3/2008	USD	Rejected
LCP1	GOODYEAR TIRE & RUBBER 2ND LIEN(4-20-07)	DEUTSCHE BANK AG NEW YORK BRANCH		B	9/8/2008	USD	Rejected
LCP1	GOODYEAR TIRE & RUBBER 2ND LIEN(4-20-07)	DEUTSCHE BANK AG NEW YORK BRANCH		B	9/9/2008	USD	Rejected
LCP1	GREEKTOWN HOLDINGS L.L.C. (Term B Loan)	BASSO CAPITAL MGMT (MASTER)		\$	6/2/2008	USD	Rejected
LCP1	GREEKTOWN HOLDINGS L.L.C. (Term B Loan)	DEUTSCHE BANK AG NEW YORK BRANCH		B	6/2/2008	USD	Rejected
LCP1	HANGER ORTHOPEDIC, 305MM (05-26-06)	NORTHWOODS CAPITAL V, LIMITED		B	9/2/2008	USD	Rejected
LCP1	HANGER ORTHOPEDIC, 305MM (05-26-06)	NORTHWOODS CAPITAL VII		B	9/2/2008	USD	Rejected
LCP1	HAWAIIAN TELCOM COMMUNICATIONS (6/07) (Franchise)	OPENHEIMER FUNDS, INC. (MASTER)		\$	8/4/2008	USD	Rejected
LCP1	HAWAIIAN TELCOM COMMUNICATIONS (6/07) (Franchise)	PIMCO ALLOCATION-A/C FLOATING RATE INCOME FUND		B	8/21/2008	USD	Rejected
LCP1	HUNTSMAN INT'L (8/16/05 AMENDED 4/19/07)	LOOMIS-SAYLES & CO (MASTER) APOSTLE LOOMIS SAYLES CREDIT OPPORTUNITIES FUND		B	9/12/2008	USD	Rejected
LCP1	ICONIX BRAND GROUP, INC.	STANFIELD CAPITAL PARTNERS LLC		B	9/4/2008	USD	Rejected
LCP1	INTERGEN N.Y. S-189N 07-31-07	SUNTRUST BANK		B	9/5/2008	USD	Rejected
LCP1	LAS VEGAS SANDS, LLC (5/23/07)	PRUDENTIAL M&G		\$	9/4/2008	USD	Rejected
LCP1	LEAR CORP A/R (4/26/08) (Revised)	ROYAL BANK OF SCOTLAND		B	6/24/2008	USD	Rejected
LCP1	LYONDELLBASEL INDUSTRIES, CITI(12/20/07)	CLASSIC ILOAN FUNDING LLC		\$	7/18/2008	USD	Rejected
LCP1	LYONDELLBASEL INDUSTRIES, CITI(12/20/07)	HARTFORD INVESTMENT MGMT(MASTER) FLOATING RATE FUND		\$	8/26/2008	USD	Rejected

Entity	Deal Name	Customer Name	Tranche	B/S	Trade Date	Curr Code	Status
LCP1	LYONDELLBASELL INDUSTRIES, CITI-12/20/07	HARTFORD HIGH YIELD FUND		S	8/26/2008	USD	Rejected
LCP1	LYONDELLBASELL INDUSTRIES, CITI-12/20/07	HARTFORD HIGH YIELD HLS FUND		S	8/26/2008	USD	Rejected
LCP1	LYONDELLBASELL INDUSTRIES, CITI-12/20/07	ONE HILL PARTNERS, LLC-PROSPECT MOUNTAIN FUND LIMITED		B	7/18/2008	USD	Rejected
LCP1	LYONDELLBASELL INDUSTRIES, CITI-12/20/07	ICM-ASSET MGMT CO (CA) VECOLITY CLO LTD.		B	7/18/2008	USD	Rejected
LCP1	M. FABRIKANT & SONS INC.	ONE EAST CAPITAL ADVISORS/MSTR		B	4/11/2007	USD	Rejected
LCP1	MACH GEN, LLC 1ST LIEN (2/22/07)	HIGHLAND CAPITAL MGMT-LP FLOATING RATE FUND		B	9/2/2008	USD	Rejected
LCP1	MANITOWOC COMPANY INC, THE (6-10-05)	APALOOZA INVESTMENT LTD. (MASTER)-THOROUGHbred FUND L.P.		B	9/5/2008	USD	Rejected
LCP1	MARK IV TRANCHE B TERM	GENRE PACIFIC (MASTER) SAN GABRIEL CLO I LTD.		B	8/20/2008	USD	Rejected
LCP1	MARK IV TRANCHE B TERM	SUN CAPITAL PARTNERS V (ADV-1)		S	8/20/2008	USD	Rejected
LCP1	MEG-ENERGY CORP. (4/06)	KE CLO-PLG		S	8/4/2008	USD	Rejected
LCP1	MEG-ENERGY CORP. (4/06)	PUTNAM INVESTMENTS FLOATING RATE INCOME FUND		B	8/28/2008	USD	Rejected
LCP1	MEG-ENERGY CORP. (4/06)	PUTNAM INVESTMENTS FLOATING RATE INCOME FUND		B	8/28/2008	USD	Rejected
LCP1	MIRANT NORTH AMERICA (1/3/06)	ARGENTUM LLC		B	8/28/2008	USD	Rejected
LCP1	MYLAN INC. 12/20/07	HIGHLAND CAPITAL MGMT-LP		B	8/11/2008	USD	Rejected
LCP1	MYLAN INC. 12/20/07	HIGHLAND CAPITAL MGMT-LP		S	8/7/2008	USD	Rejected
LCP1	MYLAN INC. 12/20/07	MCDONNELL INVEST. MGMT (MASTER) LOAN OPPORTUNITY LTD		B	8/7/2008	USD	Rejected
LCP1	MYLAN INC. 12/20/07	GAFFNEY CAPITAL MANAGEMENT, LP SCOTIABANC, INC.		B	8/11/2008	USD	Rejected
LCP1	MYLAN INC. 12/20/07	STONE TOWER CAPITAL (MASTER)		S	8/29/2008	USD	Rejected
LCP1	NATIONAL CINEMEDIA (2/07)	GOLDMAN SACHS INVEST PTNRS-MAS CREDIT PARTNERS LP		B	7/10/2008	USD	Rejected
LCP1	NORTHWEST AIRLINES \$1.050BN 08-21-06	COURAGE CAPITAL MGMT		S	7/18/2008	USD	Assumed-Rejected
LCP1	NORTHWEST AIRLINES \$1.050BN 08-21-06	DEUTSCHE BANK AG NEW YORK BRANCH		S	7/21/2008	USD	Rejected
LCP1	NORTHWEST AIRLINES \$1.050BN 08-21-06	NATIONWIDE MUTUAL INSURANCE CO		B	9/11/2008	USD	Rejected
LCP1	NORTHWEST AIRLINES \$1.050BN 08-21-06	SANKATY ADVISORS, INC.		S	7/21/2008	USD	Rejected
LCP1	NORTHWEST AIRLINES \$1.050BN 08-21-06	WAVE MANAGEMENT GROUP		B	8/27/2008	USD	Rejected
LCP1	NRG ENERGY, INC. (2ND A&R 6/8/07)	ABERDEEN ASSET-MANAGEMENT HIGH YIELD FIXED INCOME FUND		B	9/11/2008	USD	Rejected
LCP1	NTK (NORTEK) HOLDINGS, INC. (PIK)	BANK OF AMERICA		B	7/9/2008	USD	Rejected
LCP1	NTK (NORTEK) HOLDINGS, INC. (PIK)	BANK OF AMERICA		B	1600-01-01	USD	Rejected
LCP1	NTK (NORTEK) HOLDINGS, INC. (PIK)	THE CREDIT PARTNERS, LP THL NORTEK (LUXEMBOURG) S.A.R.L		S	9/15/2008	USD	Assumed-Rejected
LCP1	OWENS ILLINOIS, INC 6-14-06	SECURITY BENEFIT LIFE INS CO		B	9/3/2008	USD	Rejected
LCP1	PINNACLE FOODS FINANCE LLC	R2 TOP HAT, LTD		B	8/15/2008	USD	Rejected
LCP1	PLASTECH ENGINEERED 1ST LIEN (2/12/07)	KNIGHTSBRIDGE 2007-1 CLO LTD		B	9/10/2008	USD	Rejected
LCP1	QUEBECOR WORLD INC.	AVENUE CAPITAL MGMT II (MASTER) INVESTMENT, L.P.		S	4/22/2008	USD	Rejected
LCP1	QUEBECOR WORLD INC.	BANK OF AMERICA		B	5/29/2008	USD	Rejected
LCP1	QUEBECOR WORLD INC.	BANK OF AMERICA		B	5/6/2008	USD	Rejected
LCP1	QUEBECOR WORLD INC.	CITIBANK, N.A. (MASTER)		B	5/30/2008	USD	Rejected
LCP1	QUEBECOR WORLD INC.	CYRUS CAPITAL MANAGEMENT MST		S	4/7/2008	USD	Rejected
LCP1	QUEBECOR WORLD INC.	DDJ INVESTMENTS (MASTER) TOTAL RETURN LOAN FUND, L.P.		S	4/30/2008	USD	Rejected
LCP1	QUEBECOR WORLD INC.	RRR LOAN FUNDING TRUST		S	5/28/2008	USD	Rejected
LCP1	QUEBECOR WORLD INC.	WACHOVIA BANK		B	6/19/2008	USD	Rejected
LCP1	QUEBECOR WORLD INC.	STANFIELD CAPITAL PARTNERS LLC		B	7/1/2008	USD	Rejected
LCP1	SEMCRUDE	GOLDMAN SACHS CREDIT PARTNER		B	8/6/2008	USD	Rejected
LCP1	SEMCRUDE	ROYAL BANK OF SCOTLAND		B	8/6/2008	USD	Rejected
LCP1	SEMCRUDE	WAYZATA INVESTMENT PTR (MASTER)		S	7/30/2008	USD	Rejected

Entity	Debt Name	Customer Name	Tranche	BS	7-10-2008	11-10-2008	12-10-2008	Status
LCP1	SPANISH BROADCASTING - FIRST LIEN	4086 ADVISORS		B	9/10/2008		USD	Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE 2004 TRUST		S	9/10/2008		USD	Assumed/Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE ASSET MANAGEMENT 2004 TRUST		S	9/10/2008		USD	Assumed/Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE ASSET MANAGEMENT 2004 TRUST		S	9/10/2008		USD	Assumed/Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	PUTNAM INVESTMENTS		B	9/11/2008		USD	Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	PUTNAM INVESTMENTS		B	9/11/2008		USD	Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	RIDGEMOUNT FUNDS-SEIX FRHF		B	9/10/2008		USD	Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	DEUTSCHE BANK AG TRUST CO AMERICA		B	7/10/2008		USD	Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	DEUTSCHE BANK AG TRUST CO AMERICA		B	7/10/2008		USD	Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	LONGCORE MASTER FUND LTD.		S	6/27/2008		USD	Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	MILLENNIUM PARTNERS, L.P.		B	6/4/2008		USD	Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	MORGAN STANLEY INVESTMENT MGMT		S	6/5/2008		USD	Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	SATELLITE ASSET MGMT (MASTER)		S	7/21/2008		USD	Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	SCOGGIN CAPITAL MGMT (MASTER)		S	7/21/2008		USD	Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	SCOGGIN CAPITAL MGMT (MASTER)		S	6/4/2008		USD	Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	UPM CHASE BANK N.A.		B	6/26/2008		USD	Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	LOGAN FINANCE CLO 1 LTD.		B	6/11/2008		USD	Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	ORE HILL FUND LP		B	9/11/2008		USD	Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	1798 RELATIVE VALUE MASTER FD		B	5/9/2008		USD	Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	BANK OF AMERICA		B	6/5/2008		USD	Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	BANK OF AMERICA		B	6/5/2008		USD	Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	BANK OF AMERICA		B	8/12/2008		USD	Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	DEUTSCHE BANK TRUST CO AMERICA		B	5/15/2008		USD	Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	GRUSS & CO (MASTER)		B	7/11/2008		USD	Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	PIMCO ALLOCATION A/C		B	8/14/2008		USD	Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	BABSON CLO LTD. 2005-1		B	8/5/2008		USD	Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	BABSON CLO LTD. 2005-1		B	8/8/2008		USD	Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	BABSON CLO LTD. 2005-1		B	8/21/2008		USD	Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	BABSON CLO LTD. 2005-1		B	8/28/2008		USD	Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	ING INVESTMENT MGMT GEORGIA		B	9/12/2008		USD	Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	PRIMUS CLO 1 LTD.		B	8/21/2008		USD	Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	CRESCENT 1, LP		B	9/3/2008		USD	Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	CRS FUNDS, LTD		B	9/3/2008		USD	Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	DK ACQUISITION PARTNERS LP		B	9/8/2008		USD	Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	CENTERBRIDGE HEDGE		B	9/9/2008		USD	Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	BLACKROCK SR FLOAT RATE PORT INCOME SERIES V LIMITED		B	8/4/2008		USD	Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	CANDLEWOOD CAPITAL PARTNERS		B	8/5/2008		USD	Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	BURHAM ACQUISITION CO., LLC		S	8/4/2008		USD	Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	CREDIT SUISSE CREDIT 20		S	9/4/2008		USD	Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	ING INVESTMENT MGMT CLO 1 LTD		B	9/8/2008		USD	Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	ING INVESTMENT MGMT CLO 1 LTD		B	9/8/2008		USD	Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	H2 CAPITAL PARTNERS (MASTER)		S	9/5/2008		USD	Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE ASSET MANAGEMENT CREDIT		B	9/8/2008		USD	Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	OPPORTUNITIES FINANCING 1 LTD		B	9/11/2008		USD	Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	CARLYLE LOAN INVESTMENT LTD		B	9/12/2008		USD	Rejected
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDMAN SACHS CREDIT PARTNER		B	9/12/2008		USD	Rejected

Entity	Debt Name	Counter Party	Tranche	B/S	Maturity	Currency	Status
LCPI	VISTEON 6.1306	SANDELMAN PARTNERS LP DEUTSCHE BANK AG NEW YORK		B	9/12/2008	USD	Rejected
LCPI	VML (VENETIAN MACAU LIMITED) 5/25/06	GOLDMAN SACHS CREDIT PARTNER		B	7/31/2008	USD	Rejected
LCPI	VML (VENETIAN MACAU LIMITED) 5/25/06	GOLDMAN SACHS CREDIT PARTNER		B	8/13/2008	USD	Rejected
LCPI	VML (VENETIAN MACAU LIMITED) 5/25/06 (7 YR Term B Funded Project)	HILLMARK FUNDING LTD		B	8/20/2008	USD	Rejected
LCPI	VML (VENETIAN MACAU LIMITED) 5/25/06 (7 YR Term B Funded Project)	IVY HIGH INCOME FUND		B	7/15/2008	USD	Rejected
LCPI	WESCO AIRCRAFT HARDWARE CORP 1ST LIEN	PUTNAM INVESTMENTS		B	8/28/2008	USD	Rejected
LCPI	WEST CORPORATION	LANDMARK II CDO LIMITED		B	9/9/2008	USD	Rejected
LCPI	WEST CORPORATION	LANDMARK VII CDO LTD		S	9/9/2008	USD	Rejected
LCPI	WIMAR LANDCO, LLC [01/03/2007]	CREDIT SUISSE ASSET MGMT(MAST)		B	6/30/2008	USD	Rejected
LCPI	WIMAR LANDCO, LLC [01/03/2007]	H2 CAPITAL PARTNERS (MASTER)		B	5/12/2008	USD	Rejected
LCPI	WIMAR LANDCO, LLC [01/03/2007]	HARBERT DISTRESSED INVESTMENT HARBINGER-CAPITAL PARTNERS MASTER LTD		\$	8/28/2008	USD	Rejected
LCPI	WIMAR LANDCO, LLC [01/03/2007]	HARBINGER-CAPITAL PARTNERS SPECIAL SITUATIONS FUND LP		\$	8/28/2008	USD	Rejected
LCPI	WIMAR LANDCO, LLC [01/03/2007]	LONGACRE MASTER FUND LTD CAPITAL PARTNERS (CP), LTD		B	4/18/2008	USD	Rejected
LCPI	WIMAR LANDCO, LLC [01/03/2007]	LONGACRE MASTER FUND		B	4/18/2008	USD	Rejected
LCPI	WIMAR LANDCO, LLC [01/03/2007]	SILVER LAKE FINANCIAL MGMT(MST)		B	8/26/2008	USD	Rejected
LCPI	WIMAR OPFCO (TROPICANA ENTERTAINMENT)	KC CIO II PLC		B	8/27/2008	USD	Rejected
LCPI	WIMAR OPFCO (TROPICANA ENTERTAINMENT)	ANGELO GORDON (MASTER) DEUTSCHE BANK NEW YORK BRANCH		B	6/25/2008	USD	Rejected
LCPI	WIMAR OPFCO (TROPICANA ENTERTAINMENT)	CREDIT SUISSE ASSET MGMT(MAST)		B	8/27/2008	USD	Rejected
LCPI	WIMAR OPFCO (TROPICANA ENTERTAINMENT)	EVERGREEN INVESTMENTS (MASTER)		\$	7/22/2008	USD	Rejected
LCPI	WIMAR OPFCO (TROPICANA ENTERTAINMENT)	HIGHLAND CAPITAL MGMT LP LONGHORN CREDIT FUNDING		B	8/27/2008	USD	Rejected
LCPI	WIMAR OPFCO (TROPICANA ENTERTAINMENT)	HIGHLAND CAPITAL MGMT LP LONGHORN CREDIT FUNDING		B	8/28/2008	USD	Rejected
LCPI	WIMAR OPFCO (TROPICANA ENTERTAINMENT)	P-SCHOENFELD ASSET MGMT LLC DEUTSCHE BANK AG NEW YORK BRANCH		B	9/3/2008	USD	Rejected
LCPI	WIMAR OPFCO (TROPICANA ENTERTAINMENT)	P-SCHOENFELD ASSET MGT DEUTSCHE BANK AG NEW YORK BRANCH		B	8/8/2008	USD	Rejected
LCPI	WIMAR OPFCO (TROPICANA ENTERTAINMENT)	P2 CAPITAL MANAGEMENT LP RRR LOAN FUNDING TRUST		B	7/22/2008	USD	Rejected
LCPI	WIMAR OPFCO (TROPICANA ENTERTAINMENT)	P2 CAPITAL MANAGEMENT LP RRR LOAN FUNDING TRUST		B	8/22/2008	USD	Rejected
LCPI	WIMAR OPFCO (TROPICANA ENTERTAINMENT)	WHIPPOORWILL DISTSED OPPORT FUND WELLPOINT, INC.		B	9/3/2008	USD	Rejected
LCPI	WIMAR OPFCO (TROPICANA ENTERTAINMENT)	WHIPPOORWILL ASSOC, INC PROFIT SHARING PLAN		B	9/3/2008	USD	Rejected
LCPI	WIMAR OPFCO (TROPICANA ENTERTAINMENT)	WHIPPOORWILL DISTRESSED OPPORTUNITY FUND, LP		B	9/3/2008	USD	Rejected
LCPI	WIMAR OPFCO (TROPICANA ENTERTAINMENT)	WHIPPOORWILL OFFSHORE DISTRESSED OPPORTUNITY FUND		B	9/3/2008	USD	Rejected
LCPI	WOLF HOLLOW LLP 1ST LIEN	GREENWICH INTERNATIONAL LTD, GIL HOLDINGS LLC		B	5/9/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	CITIGROUP GLOBAL MARKETS, INC. FINANCIAL PRODUCTS, INC.		B	7/17/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	CITIGROUP GLOBAL MARKETS, INC. FINANCIAL PRODUCTS, INC.		B	7/21/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	CITIGROUP GLOBAL MARKETS, INC. FINANCIAL PRODUCTS, INC.		B	7/29/2008	USD	Rejected

[illegible]

Entity	Deal Name	Customer Name	Tranche	BSN	Trade Date	Currency	Status
LCPJUK	MOLNYCKE						
LCPJUK	NFL CABLE PLC	DEUTSCHE BANK AG LONDON	C1	B	8/25/2008	EUR	Rejected
LCPJUK	NFL CABLE PLC	DEUTSCHE BANK AG LONDON	B6	B	8/7/2008	GBP	Rejected
LCPJUK	NTL CABLE PLC	DRESDNER BANK AG LONDON BRANCH	C	B	1/31/2008	USD	Rejected
LCPJUK	NYCOMED HOLDING AS	CITIBANK N.A. (MASTER) INTERNATIONAL PLC	B2 USD	B	8/7/2008	USD	Rejected
LCPJUK	NYCOMED HOLDING AS	CITIBANK N.A. (MASTER) INTERNATIONAL PLC	C2 USD	B	8/7/2008	USD	Rejected
LCPJUK	NYCOMED HOLDING AS	DRESDNER	A	B	8/27/2008	USD	Rejected
LCPJUK	NYCOMED HOLDING AS	MERRILL LYNCH INTERNATIONAL	A	B	7/23/2008	USD	Rejected
LCPJUK	NYCOMED HOLDING AS	MORGAN STANLEY BANK INTERNATIONAL LIMITED	A	B	5/6/2008	USD	Rejected
LCPJUK	NYCOMED HOLDING AS	MORGAN STANLEY BANK INTERNATIONAL LIMITED	A	B	5/8/2008	USD	Rejected
LCPJUK	NYCOMED HOLDING AS	MORGAN STANLEY BANK INTERNATIONAL LIMITED	A	B	8/26/2008	USD	Rejected
LCPJUK	NYCOMED HOLDING AS	MORGAN STANLEY SENIOR FUNDING, INC.	A	B	6/4/2008	USD	Rejected
LCPJUK	NYCOMED HOLDING AS	MORGAN STANLEY BANK INTERNATIONAL LIMITED	A	B	5/21/2008	USD	Rejected
LCPJUK	NYCOMED HOLDING AS	MORGAN STANLEY BANK INTERNATIONAL LIMITED	A	B	8/28/2008	USD	Rejected
LCPJUK	NYCOMED HOLDING AS	ROYAL BANK OF SCOTLAND	B1	B	4/2/2008	EUR	Rejected
LCPJUK	NYCOMED HOLDING AS	ROYAL BANK OF SCOTLAND	C1	B	4/2/2008	EUR	Rejected
LCPJUK	PROSIEBEN (26JUN07) OPCC	R3 CAPITAL MANAGEMENT LP	C3	B	9/4/2008	EUR	Rejected
LCPJUK	PROSIEBEN (26JUN07) OPCC	SCOGGIN CAPITAL MGMT (MASTER)	C2	B	4/29/2008	EUR	Rejected
LCPJUK	PROSIEBEN (26JUN07) OPCC	SCOGGIN CAPITAL MGMT (MASTER)	C3	B	4/29/2008	EUR	Rejected
LCPJUK	TYROL ACQUISITION 2 SAS	GOLDMAN SACHS CREDIT PARTNER	B	B	6/23/2008	EUR	Rejected
LCPJUK	TYROL ACQUISITION 2 SAS	GOLDMAN SACHS CREDIT PARTNER	C	B	6/23/2008	EUR	Rejected
LCPJUK	WDAC INTERMEDIATE (2007) NDLT (PIK)	GOLDMAN SACHS CREDIT PARTNER	PIK	B	7/2/2008	EUR	Rejected
LCPJUK	WDAC INTERMEDIATE (2007) NDLT (PIK)	LOCH ZIEF (MASTER)	PIK	B	6/23/2008	EUR	Rejected
LCPJUK	YELL GROUP PLC	BANK OF AMERICA	B2	B	7/23/2008	EUR	Rejected

Footnotes:

- 1 Block trade allocation
- 2 New trades since November 14, 2008 filing

From: Baer, Herb [HBaer@epiqsystems.com]
Sent: Sunday, December 14, 2008 6:14 PM
Subject: Lehman Brothers Holding Inc. et al. (08-13555) - Docket #2206 - 5 of 6 - Notice of Filing of Revised Exhibits and Revised Proposed Order Re: Open Trade Confirmations Motion
Attachments: 5. Exhibit C.pdf

Attached please find part 5 of 6 of:

Notice of Filing of Revised Exhibits and Revised Proposed Order Relating
to the Debtors' Motion for an Order Pursuant to Section 365 of the
Bankruptcy Code Approving the Assumption or Rejection of Open Trade
Confirmations

<<5. Exhibit C.pdf>>

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EXHIBIT C
AMENDED TRADES

LCPI & LCPI UK
Assumed with Modification

Entity	Deal Name	Customer Name	Tranche	IS	Issued	Currency	Status
LCPI	ABITIBOWATER INC. 04-01-08	DEUTSCHE BANK AG NEW YORK		B	9/9/2008	USD	Assumed with Modification
LCPI	AVETIA INC. 2ND A&R 8-14-06	IGAM INVESTMENT FUNDS TRUST II		S	7/28/2008	USD	Assumed with Modification
LCPI	BOCYRUS INTERNATIONAL INC. 5/07	DEUTSCHE BANK AG LONDON		B	8/14/2008	EUR	Assumed with Modification
LCPI	BUFFET'S INC (11/07/06)	SATELLITE SENIOR INCOME FUND, LLC		B	4/1/2008	USD	Assumed with Modification
LCPI	BUFFET'S INC (11/07/06)	SATELLITE SENIOR INCOME FUND, LLC		B	4/7/2008	USD	Assumed with Modification
LCPI	BUFFET'S INC (11/07/06)	SATELLITE SENIOR INCOME FUND, LLC		B	4/24/2008	USD	Assumed with Modification
LCPI	CEQUEL COMM (CEBRIDGE) 2ND LIEN PIK	DEUTSCHE BANK AG LONDON		B	4/30/2008	USD	Assumed with Modification
LCPI	CEQUEL COMM (CEBRIDGE) 2ND LIEN PIK	DEUTSCHE BANK AG LONDON		B	8/13/2008	USD	Assumed with Modification
LCPI	COLLINS & AKMAN PRODUCTS CO	JP MORGAN CHASE BANK NA		S	9/13/2007	USD	Assumed with Modification
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK FLOATING RATE INCOME STRATEGIES FUND, INC.		B	9/4/2008	USD	Assumed with Modification
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK GLOBAL FLOATING RATE INCOME TRUST		B	9/4/2008	USD	Assumed with Modification
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK SENIOR FLOATING RATE PORTFOLIO		B	9/4/2008	USD	Assumed with Modification
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK SENIOR INCOME SERIES III PLC		B	9/4/2008	USD	Assumed with Modification
LCPI	CONSOLIDATED CONTAINER HLDGS 1ST LIEN	ROYAL BANK OF CANADA		B	9/9/2008	USD	Assumed with Modification
LCPI	DANA HOLDING TL(1/31/08)	CHGO LOAN FUNDING LTD.		S	8/28/2008	USD	Assumed with Modification
LCPI	DAYCO (MARK IV)	OAK HILL CREDIT OPPORTUNITIES FINANCING, LTD		B	7/29/2008	USD	Assumed with Modification
LCPI	FIRST DATA CORP (9/24/07-CS)	CITIBANK, N.A. (MASTER)		S	9/8/2008	USD	Assumed with Modification
LCPI	GENERAL MOTORS CORPORATION (6/16/03)	COMMERCEBANK AG NEW YORK AND GRAND CAYMAN BRANCHES		B	6/11/2008	USD	Assumed with Modification
LCPI	GENERAL MOTORS CORPORATION (6/16/03)	COMMERCEBANK AG NEW YORK AND GRAND CAYMAN BRANCHES		B	6/12/2008	USD	Assumed with Modification
LCPI	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	WACHOVIA BANK		B	5/30/2008	USD	Assumed with Modification
LCPI	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	WACHOVIA BANK		B	6/3/2008	USD	Assumed with Modification
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07)	OCTAGON INVESTMENT PARTNERS V, LTD		B	8/18/2008	USD	Assumed with Modification
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07)	OCTAGON INVESTMENT PARTNERS VI, LTD		B	8/18/2008	USD	Assumed with Modification
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07)	OCTAGON INVESTMENT PARTNERS X, LTD		B	8/18/2008	USD	Assumed with Modification
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07)	OCTAGON INVESTMENT PARTNERS XI, LTD		B	8/18/2008	USD	Assumed with Modification
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07)	OCTAGON INVESTMENT PARTNERS V, LTD		B	8/19/2008	USD	Assumed with Modification
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07)	OCTAGON INVESTMENT PARTNERS VII, LTD		B	8/19/2008	USD	Assumed with Modification
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07)	OCTAGON INVESTMENT PARTNERS IX, LTD		B	8/19/2008	USD	Assumed with Modification
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07)	OCTAGON INVESTMENT PARTNERS X, LTD		B	8/19/2008	USD	Assumed with Modification
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07)	OCTAGON INVESTMENT PARTNERS XI, LTD		B	8/19/2008	USD	Assumed with Modification

Entry	Deal Name	Customer Name	Tranche	B/S	Trade Date	Curr Code	Status
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07)	HAMLET II, LTD		B	8/19/2008	USD	Assumed with Modification
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	MERRILL LYNCH CAPITAL SERVICES, INC.		B	8/14/2008	USD	Assumed with Modification
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	CARLYLE HIGH YIELD PARTNERS X, LTD		B	9/4/2008	USD	Assumed with Modification
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	CARLYLE HIGH YIELD PARTNERS VI, LTD		B	9/4/2008	USD	Assumed with Modification
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	SPECIAL VALUE EXPANSION FUND, LLC		B	8/18/2008	USD	Assumed with Modification
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	SPECIAL VALUE EXPANSION FUND, LLC		B	8/18/2008	USD	Assumed with Modification
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	SPECIAL VALUE EXPANSION FUND, LLC		B	8/19/2008	USD	Assumed with Modification
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	SPECIAL VALUE EXPANSION FUND, LLC		B	8/19/2008	USD	Assumed with Modification
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	TENNENBAUM OPPORTUNITIES PARTNERS V, LP		B	8/19/2008	USD	Assumed with Modification
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	BRIGADE LEVERAGED CAPITAL STRUCTURES FUND, LTD		B	9/8/2008	USD	Assumed with Modification
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	MARATHON SPECIAL OPPORTUNITIES MASTER FUND LTD		B	6/3/2008	USD	Assumed with Modification
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	CREDIT SUISSE LOAN FUNDING LLC		B	8/26/2008	USD	Assumed with Modification
LCPI	HEBBS GAMING INC. 2ND A&R (11/03/07)	HIGHLAND CAPITAL MGMT LP		B	8/19/2008	USD	Assumed with Modification
LCPI	HEXON CHEMICALS A&R 05/05/2006	DEUTSCHE BANK NEW YORK BRANCH		B	9/4/2008	USD	Assumed with Modification
LCPI	KYLE ACQUISITION	DORCHESTER CBNA LOAN FUNDING		B	6/3/2008	USD	Assumed with Modification
LCPI	LEAR CORP A&R (4/25/06) (Revolver)	JPMORGAN CHASE BANK, N.A.		B	3/6/2008	USD	Assumed with Modification
LCPI	LEAR CORP A&R (4/25/06) (Revolver)	GOLDMAN SACHS CREDIT PARTNER/LONGACRE MASTER FUND, LTD		B	3/24/2008	USD	Assumed with Modification
LCPI	LEAR CORP A&R (4/25/06) (Revolver)	GOLDMAN SACHS CREDIT PARTNER/LONGACRE CAPITAL PARTNERS (OP), LP		B	3/24/2008	USD	Assumed with Modification
LCPI	LYONDELBASELL INDUSTRIES, CITI-12/20/07	OPPROSPECT MOUNTAIN FUND, LP		B	7/18/2008	USD	Assumed with Modification
LCPI	NATIONAL CINEMEDIA (2/07)	HIGHLAND CAPITAL MGMT LP		S	9/9/2008	USD	Assumed with Modification
LCPI	NEFF CORP 2ND LIEN (5/31/07)	GOLDMAN SACHS CREDIT PARTNERS		B	8/13/2008	USD	Assumed with Modification
LCPI	NORTHWEST AIRLINES \$1.050BN 08-21-06	NATIONWIDE MUTUAL INSURANCE CO		B	9/11/2008	USD	Assumed with Modification
LCPI	NORTHWEST AIRLINES \$1.050BN 08-21-06	COURAGE SSME, LP		B	9/11/2008	USD	Assumed with Modification
LCPI	NORTHWEST AIRLINES \$1.050BN 08-21-06	IBS (MF) LTD COURAGE CAP EVENT		B	9/11/2008	USD	Assumed with Modification
LCPI	PENN NATL GAMING, INC. 10/03/05	JPMORGAN CHASE BANK, N.A.		B	7/3/2008	USD	Assumed with Modification
LCPI	PENN NATL GAMING, INC. 10/03/05	JPMORGAN CHASE BANK, N.A.		B	7/3/2008	USD	Assumed with Modification
LCPI	PO CORPORATION 1ST LIEN A&R (7/2/08)	JP MORGAN WHITEFRIARS INC.		B	9/11/2008	USD	Assumed with Modification
LCPI	QUEBECOR WORLD INC.	BANK OF NOVA SCOTIA		B	5/6/2008	USD	Assumed with Modification
LCPI	QUEBECOR WORLD INC.	BANK OF NOVA SCOTIA		B	4/30/2008	USD	Assumed with Modification
LCPI	SPIEGEL INC	GRAND CENTRAL ASSET TRUST, MM3		B	8/14/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	GRAND CENTRAL ASSET TRUST, SYCO SERIES		B	8/14/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	GOLDMAN SACHS CREDIT PARTNERS		B	7/10/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	D E SHAW LAMINAR PORTFOLIOS		B	7/24/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	LOEB PARTNERS		B	9/3/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	INSTITUTIONAL BENCHMARKS (MF)		B	6/5/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	LOEB ARBITRAGE B FUND		B	6/5/2008	USD	Assumed with Modification

Entity	Deal Name	Customer Name	Instrument	P/S	Maturity Date	Currency	Status
LCPI	SWIFT TRANSPORTATION (5/10/07)	LOEB ARBITRAGE FUND		B	6/5/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	LOEB OFFSHORE B FUND		B	6/5/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	LOEB OFFSHORE FUND		B	6/5/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	GOOD STEWARD TRADING COMPANY		B	6/5/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN WORLDWIDE FUND, LTD		B	6/6/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN CAPITAL MANAGEMENT, LP II		B	6/6/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN INTERNATIONAL FUND, LTD		B	6/6/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN WORLDWIDE FUND, LTD		B	6/6/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN INTERNATIONAL FUND, LTD		B	6/6/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN CAPITAL MANAGEMENT, LP II		B	6/6/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	DEUTSCHE BANK AG		B	7/16/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	SATELLITE SENIOR INCOME FUND		B	7/16/2008	USD	Assumed with Modification
LCPI	TARGUS GROUP INTERNATIONAL, INC.	HARTFORD HIGH YIELD HLS FUND		B	8/19/2008	USD	Assumed with Modification
LCPI	US AIRWAYS GROUP 03-07	CREDIT SUISSE CANDELEWOOD SPECIAL SITUATION MASTER FUND LTD		B	8/5/2008	USD	Assumed with Modification
LCPI	VISTEON 6.13.06	FEINGOLD OKEEFFE DISTRESSED LOAN MASTER FUND LTD		B	6/20/2008	USD	Assumed with Modification
LCPI	VISTEON 6.13.06	FEINGOLD OKEEFFE MASTER FUND LTD		B	6/20/2008	USD	Assumed with Modification
LCPI	WMAR OPOCO (TROPICANA ENTERTAINMENT)	RRR LOAN FUNDING TRUST		B	7/10/2008	USD	Assumed with Modification
LCPI	WMAR OPOCO (TROPICANA ENTERTAINMENT)	RRR LOAN FUNDING TRUST		B	8/27/2008	USD	Assumed with Modification
LCPI	WMAR OPOCO (TROPICANA ENTERTAINMENT)	RRR LOAN FUNDING TRUST		B	8/27/2008	USD	Assumed with Modification
LCPI	WR GRACE & CO.-CONN.	ORE HILL HUB FUND LTD		B	7/9/2008	USD	Assumed with Modification
LCPI	ALPHA III (NOV06)	BARCLAYS BANK PLC		B	8/26/2008	USD	Assumed with Modification
LCPI	ALPHA III (NOV06)	BARCLAYS BANK PLC		B	8/26/2008	USD	Assumed with Modification
LCPI	ALPHA III (NOV06)	CREDIT SUISSE INTERNATIONAL		B	7/7/2008	USD	Assumed with Modification
LCPI	ALPHA III (NOV06)	CREDIT SUISSE INTERNATIONAL		B	7/7/2008	USD	Assumed with Modification
LCPI	ALPHA III (NOV06)	KINGS CROSS ASSET FUNDING 2 S.A.R.L		B	7/15/2008	USD	Assumed with Modification
LCPI	ALPHA III (NOV06)	KINGS CROSS ASSET FUNDING 2 S.A.R.L		B	7/15/2008	USD	Assumed with Modification
LCPI	ALPHA III (NOV06)	BARCLAYS BANK PLC		B	8/21/2008	USD	Assumed with Modification
LCPI	AVIO SENIOR (14DEC06)	BLACKROCK LIMITED DURATION INCOME TRUST		B	4/18/2008	USD	Assumed with Modification
LCPI	AVIO SENIOR (14DEC06)	BLACKROCK LIMITED DURATION INCOME TRUST		B	4/18/2008	USD	Assumed with Modification
LCPI	BCM IRELAND HOLDINGS LIMITED	KINGS CROSS ASSET FUNDING 17 S.A.R.L		B	9/4/2008	EUR	Assumed with Modification
LCPI	GALA (OCT 05)	KINGS CROSS ASSET FUNDING 2 S.A.R.L		B	2/8/2008	GBP	Assumed with Modification
LCPI	INEOS GROUP LIMITED	GOLDMAN SACHS CREDIT PARTNERS LP		B	7/4/2008	EUR	Assumed with Modification
LCPI	INEOS GROUP LIMITED	GOLDMAN SACHS CREDIT PARTNERS LP		B	7/4/2008	EUR	Assumed with Modification
LCPI	LAVENA MEZZ (2MAR07) PROSIEBENHOLDCO	GREYWOLF CAPITAL OVERSEAS FUND		S	7/29/2008	EUR	Assumed with Modification
LCPI	LAVENA MEZZ (2MAR07) PROSIEBENHOLDCO	GREYWOLF CAPITAL PARTNERS II, LP		S	7/29/2008	EUR	Assumed with Modification
LCPI	LAVENA SENIOR (2 MAR 07)	GOLDMAN SACHS CREDIT PARTNERS LP		B	8/12/2008	EUR	Assumed with Modification
LCPI	LAVENA SENIOR (2 MAR 07)	GOLDMAN SACHS CREDIT PARTNERS LP		B	8/12/2008	EUR	Assumed with Modification
LCPI	NTL CABLE PLC	MARATHON SPECIAL OPPORTUNITY MASTER FUND LTD		B	4/1/2008	GBP	Assumed with Modification
LCPI	NTL CABLE PLC	MARATHON SPECIAL OPPORTUNITY MASTER FUND LTD		B	4/1/2008	GBP	Assumed with Modification
LCPI	NTL CABLE PLC	MARATHON SPECIAL OPPORTUNITY MASTER FUND LTD		B	4/1/2008	GBP	Assumed with Modification
LCPI	NTL CABLE PLC	MARATHON SPECIAL OPPORTUNITY MASTER FUND LTD		B	4/1/2008	GBP	Assumed with Modification

Entity	Deal Name	Customer Name	Product	IRS	Termination Date	Currency	Status
LCPIUK	NYCOMED HOLDING AS	DEUTSCHE BANK AG LONDON BRANCH	B1	B	8/1/2008	EUR	Assumed with Modification
LCPIUK	NYCOMED HOLDING AS	DEUTSCHE BANK AG LONDON BRANCH	C1	B	8/1/2008	EUR	Assumed with Modification
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	APOLLO SPECIAL OPPORTUNITIES MANAGED ACCOUNT LP	B1	B	7/31/2008	EUR	Assumed with Modification
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	APOLLO VALUE INVESTMENT MASTER FUND, LTD	B1	B	7/31/2008	EUR	Assumed with Modification
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	APOLLO STRATEGIC VALUE MASTER FUND, LTD	B1	B	7/31/2008	EUR	Assumed with Modification
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	APOLLO VALUE INVESTMENT MASTER FUND, LTD	B2	B	7/31/2008	USD	Assumed with Modification
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	APOLLO STRATEGIC VALUE MASTER FUND, LTD	B2	B	7/31/2008	EUR	Assumed with Modification
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	APOLLO SPECIAL OPPORTUNITIES MANAGED ACCOUNT LP	B2	B	7/31/2008	EUR	Assumed with Modification
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	APOLLO SPECIAL OPPORTUNITIES MANAGED ACCOUNT LP	C1	B	7/31/2008	EUR	Assumed with Modification
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	APOLLO VALUE INVESTMENT MASTER FUND, LTD	C1	B	7/31/2008	EUR	Assumed with Modification
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	APOLLO STRATEGIC VALUE MASTER FUND, LTD	C1	B	7/31/2008	EUR	Assumed with Modification
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	APOLLO STRATEGIC VALUE MASTER FUND, LTD	C2	B	7/31/2008	EUR	Assumed with Modification
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	APOLLO VALUE INVESTMENT MASTER FUND, LTD	C2	B	7/31/2008	USD	Assumed with Modification
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	APOLLO SPECIAL OPPORTUNITIES MANAGED ACCOUNT LP	C2	B	7/31/2008	EUR	Assumed with Modification
LCPIUK	WIND PIK FACILITY	DEUTSCHE BANK AG LONDON BRANCH	PIK	B	9/11/2008	USD	Assumed with Modification
LCPIUK	WIND PIK FACILITY	DEUTSCHE BANK AG LONDON BRANCH	PIK	B	9/5/2008	EUR	Assumed with Modification
LCPIUK	WIND PIK FACILITY	CITADEL HORIZON SARL	PIK	B	8/27/2008	EUR	Assumed with Modification
LCPIUK	WIND PIK FACILITY	JPMORGAN CHASE & CO.	PIK	B	8/29/2008	EUR	Assumed with Modification
LCPIUK	WIND PIK FACILITY	JPMORGAN CHASE & CO.	PIK	B	9/2/2008	EUR	Assumed with Modification